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|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|
| <div>Form 5500</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security<br/>Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Annual Return/Report of Employee Benefit Plan</div> <div>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).</div> <div>▶ Complete all entries in accordance with the instructions to the Form 5500.</div> | <div>OMB Nos. 1210-0110<br/>1210-0089</div> <div>2023</div> <div>This Form is Open to Public Inspection</div> |
|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------|

|                                                                                            |                                                                                                                                                                                                                                                                                                                                                                                                               |
|--------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part I                                                                                     | Annual Report Identification Information                                                                                                                                                                                                                                                                                                                                                                      |
| For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024 |                                                                                                                                                                                                                                                                                                                                                                                                               |
| A                                                                                          | This return/report is for: <div><div><input checked="" type="checkbox"/> a multiemployer plan</div><div><input type="checkbox"/> a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)</div><div><input type="checkbox"/> a single-employer plan</div><div><input type="checkbox"/> a DFE (specify) _____</div></div> |
| B                                                                                          | This return/report is: <div><div><input type="checkbox"/> the first return/report</div><div><input type="checkbox"/> the final return/report</div><div><input type="checkbox"/> an amended return/report</div><div><input type="checkbox"/> a short plan year return/report (less than 12 months)</div></div>                                                                                                 |
| C                                                                                          | If the plan is a collectively-bargained plan, check here. .... ▶ <input checked="" type="checkbox"/>                                                                                                                                                                                                                                                                                                          |
| D                                                                                          | Check box if filing under: <div><div><input checked="" type="checkbox"/> Form 5558</div><div><input type="checkbox"/> automatic extension</div><div><input type="checkbox"/> the DFVC program</div><div><input type="checkbox"/> special extension (enter description)</div></div>                                                                                                                            |
| E                                                                                          | If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. .... ▶ <input type="checkbox"/>                                                                                                                                                                                                                                                                                      |

|         |                                                                                                                                                                                                                                                                                                                                                                                                     |
|---------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| Part II | Basic Plan Information—enter all requested information                                                                                                                                                                                                                                                                                                                                              |
| 1a      | Name of plan<br>PAINTING INDUSTRY OF HAWAII ANNUITY PLAN                                                                                                                                                                                                                                                                                                                                            |
| 1b      | Three-digit plan number (PN) ▶ 001                                                                                                                                                                                                                                                                                                                                                                  |
| 1c      | Effective date of plan<br>07/01/1975                                                                                                                                                                                                                                                                                                                                                                |
| 2a      | Plan sponsor's name (employer, if for a single-employer plan)<br>Mailing address (include room, apt., suite no. and street, or P.O. Box)<br>City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)<br>BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST<br><br>560 NORTH NIMITZ HIGHWAY, SUITE 209<br>HONOLULU, HI 96817-5330 |
| 2b      | Employer Identification Number (EIN)<br>99-6032984                                                                                                                                                                                                                                                                                                                                                  |
| 2c      | Plan Sponsor's telephone number<br>808-523-9411                                                                                                                                                                                                                                                                                                                                                     |
| 2d      | Business code (see instructions)<br>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. | 04/07/2025 | RYDEN VALMOJA                                                |
|           | Signature of plan administrator                   | Date       | Enter name of individual signing as plan administrator       |
| SIGN HERE | Filed with authorized/valid electronic signature. | 04/07/2025 | 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                      |

|                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>3a</b> Plan administrator's name and address <input checked="" type="checkbox"/> Same as Plan Sponsor                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                  | <b>3b</b> Administrator's EIN<br><br><b>3c</b> Administrator's telephone number<br><br><div style="background-color: #cccccc; height: 40px; width: 100%;"></div>                                                                                  |
| <b>4</b> 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:<br><b>a</b> Sponsor's name<br><b>c</b> Plan Name                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>4b</b> EIN<br><br><b>4d</b> PN                                                                                                                                                                                                                 |
| <b>5</b> Total number of participants at the beginning of the plan year                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>5</b> 649                                                                                                                                                                                                                                      |
| <b>6</b> Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines <b>6a(1)</b> , <b>6a(2)</b> , <b>6b</b> , <b>6c</b> , and <b>6d</b> ).<br><b>a(1)</b> Total number of active participants at the beginning of the plan year .....<br><b>a(2)</b> Total number of active participants at the end of the plan year .....<br><b>b</b> Retired or separated participants receiving benefits .....<br><b>c</b> Other retired or separated participants entitled to future benefits .....<br><b>d</b> Subtotal. Add lines <b>6a(2)</b> , <b>6b</b> , and <b>6c</b> . .....<br><b>e</b> Deceased participants whose beneficiaries are receiving or are entitled to receive benefits. ....<br><b>f</b> Total. Add lines <b>6d</b> and <b>6e</b> . .....<br><b>g(1)</b> Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item) .....<br><b>g(2)</b> Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item) .....<br><b>h</b> Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested ..... | <div style="background-color: #cccccc; height: 20px; width: 100%;"></div> <b>6a(1)</b> 649<br><b>6a(2)</b> 553<br><b>6b</b> 0<br><b>6c</b> 92<br><b>6d</b> 645<br><b>6e</b><br><b>6f</b> 645<br><b>6g(1)</b> 649<br><b>6g(2)</b> 645<br><b>6h</b> |
| <b>7</b> Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>7</b> 33                                                                                                                                                                                                                                       |

**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:

|                                                                                                                                                                                                                                                                                               |                                                                                                                                                                                                                                                                                               |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|
| <b>9a</b> Plan funding arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor | <b>9b</b> Plan benefit arrangement (check all that apply)<br>(1) <input type="checkbox"/> Insurance<br>(2) <input type="checkbox"/> Code section 412(e)(3) insurance contracts<br>(3) <input checked="" type="checkbox"/> Trust<br>(4) <input type="checkbox"/> General assets of the sponsor |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|

**10** Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

**a Pension Schedules**

- (1) ☒ **R** (Retirement Plan Information)
- (2) ☐ **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- (3) ☐ **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- (4) ☐ **DCG** (Individual Plan Information) – Number Attached \_\_\_\_\_
- (5) ☐ **MEP** (Multiple-Employer Retirement Plan Information)

**b General Schedules**

- (1) ☒ **H** (Financial Information)
- (2) ☐ **I** (Financial Information – Small Plan)
- (3) ☐ **A** (Insurance Information) – Number Attached \_\_\_\_\_
- (4) ☒ **C** (Service Provider Information)
- (5) ☐ **D** (DFE/Participating Plan Information)
- (6) ☐ **G** (Financial Transaction Schedules)

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

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

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

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

**11c** Enter the Receipt Confirmation Code for the 2023 Form M-1 annual report. If the plan was not required to file the 2023 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 \_\_\_\_\_

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             |                                         |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------|
| <div>SCHEDULE C</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Service Provider Information</div> <div>This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                       |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | 2023                                    |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                             | This Form is Open to Public Inspection. |

|                                                                                                                                  |                                                      |     |
|----------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024                                       |                                                      |     |
| A Name of plan<br>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<br>BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST | D Employer Identification Number (EIN)<br>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).. . . . . ☒ 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<br>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<br>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<br>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 |

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

BLACKSAND CAPITAL, LLC

01-0960807

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

IM GLOBAL PARTNER FUND MANAGEMENT, 1676 N. CALIFORNIA BLVD, SUITE 500  
WALNUT CREEK, CA 94596

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

CENTERSQUARE INVESTMENT MANAGEMENT

23-2817243

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

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

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

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

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**(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

222 S VINEYARD STREET PH4  
HONOLULU, HI 96813

99-0187572

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 13                     | NONE                                                                                              | 198648                                                                 | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

FIRST HAWAIIAN BANK

PO BOX 3708  
HONOLULU, HI 96811

99-0034327

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 19 28                  | NONE                                                                                              | 95196                                                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                  | Yes <input checked="" type="checkbox"/> No <input type="checkbox"/>                                                            | 0                                                                                                                                                                               | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                          |

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

SINGERLEWAK, LLP

500 ALA MOANA BLVD, SUITE 2-302  
HONOLULU, HI 96813

99-0155373

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 10                     | NONE                                                                                              | 69617                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

**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)

MET WEST ASSET MGMT

95-4597302

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 28                     | NONE                                                                                              | 60446                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

RAYMOND JAMES

880 CARILLON PARKWAY  
ST PETERSBURG, FL 33716

59-1237041

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 27                     | NONE                                                                                              | 46723                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

YEE & KAWASHIMA, LLLP

1000 BISHOP STREET, SUITE 908  
HONOLULU, HI 96813

47-3636548

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 29                     | NONE                                                                                              | 14714                                                                  | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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

KMH

1003 BISHOP STREET  
HONOLULU, HI 96813

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
|                        | NONE                                                                                              | 9916                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

THE SEGAL COMPANY

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

94-1503999

| (b)<br>Service Code(s) | (c)<br>Relationship to employer, employee organization, or person known to be a party-in-interest | (d)<br>Enter direct compensation paid by the plan. If none, enter -0-. | (e)<br>Did service provider receive indirect compensation? (sources other than plan or plan sponsor) | (f)<br>Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures? | (g)<br>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)<br>Did the service provider give you a formula instead of an amount or estimated amount? |
|------------------------|---------------------------------------------------------------------------------------------------|------------------------------------------------------------------------|------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------------------------------------------------------------|
| 16                     | NONE                                                                                              | 6325                                                                   | Yes <input type="checkbox"/> No <input checked="" type="checkbox"/>                                  | Yes <input type="checkbox"/> No <input type="checkbox"/>                                                                       |                                                                                                                                                                                 | Yes <input type="checkbox"/> No <input type="checkbox"/>                                     |

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

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



**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<br>(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<br>(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<br>(see instructions)                                                                                                                            | (c) Enter amount of indirect compensation |
|                                                                     |                                                                                                                                                                    |                                           |
| (d) Enter name and EIN (address) of source of indirect compensation | (e) Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation. |                                           |
|                                                                     |                                                                                                                                                                    |                                           |

**Part II Service Providers Who Fail or Refuse to Provide Information**

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

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

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

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                    |                     |
|--------------------|---------------------|
| <b>a</b> Name:     | <b>b</b> EIN:       |
| <b>c</b> Position: |                     |
| <b>d</b> Address:  | <b>e</b> Telephone: |
|                    |                     |

Explanation:

|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   |                                        |
|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------------------------------|
| <div>SCHEDULE H</div> <div>(Form 5500)</div> <div>Department of the Treasury<br/>Internal Revenue Service</div> <div>Department of Labor<br/>Employee Benefits Security Administration</div> <div>Pension Benefit Guaranty Corporation</div> | <div>Financial Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | OMB No. 1210-0110                      |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | 2023                                   |
|                                                                                                                                                                                                                                              |                                                                                                                                                                                                                                                                                   | This Form is Open to Public Inspection |

|                                                                                                                                  |                                                      |     |
|----------------------------------------------------------------------------------------------------------------------------------|------------------------------------------------------|-----|
| For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024                                       |                                                      |     |
| A Name of plan<br>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<br>BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST | D Employer Identification Number (EIN)<br>99-6032984 |     |

| Part I                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | Asset and Liability Statement |                       |                 |
|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------|-----------------------|-----------------|
| <b>1</b> 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. <b>Round off amounts to the nearest dollar.</b> 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 |
| <b>a</b> Total noninterest-bearing cash .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             | <b>1a</b>                     | 34349                 | 88038           |
| <b>b</b> Receivables (less allowance for doubtful accounts):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                              |                               |                       |                 |
| <b>(1)</b> Employer contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1b(1)</b>                  | 718614                | 608196          |
| <b>(2)</b> Participant contributions .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1b(2)</b>                  |                       |                 |
| <b>(3)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                    | <b>1b(3)</b>                  | 973377                | 753194          |
| <b>c</b> General investments:                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(1)</b> Interest-bearing cash (include money market accounts & certificates of deposit) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(1)</b>                  | 2796233               | 8588763         |
| <b>(2)</b> U.S. Government securities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(2)</b>                  | 13413447              | 16907813        |
| <b>(3)</b> Corporate debt instruments (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(A)</b>               |                       |                 |
| <b>(B)</b> All other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(3)(B)</b>               | 11333531              | 10193749        |
| <b>(4)</b> Corporate stocks (other than employer securities):                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                             |                               |                       |                 |
| <b>(A)</b> Preferred .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                | <b>1c(4)(A)</b>               |                       |                 |
| <b>(B)</b> Common .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(4)(B)</b>               |                       |                 |
| <b>(5)</b> Partnership/joint venture interests .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                      | <b>1c(5)</b>                  | 10820070              | 16131447        |
| <b>(6)</b> Real estate (other than employer real property) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                          | <b>1c(6)</b>                  |                       |                 |
| <b>(7)</b> Loans (other than to participants) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                       | <b>1c(7)</b>                  |                       |                 |
| <b>(8)</b> Participant loans .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(8)</b>                  |                       |                 |
| <b>(9)</b> Value of interest in common/collective trusts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                            | <b>1c(9)</b>                  |                       |                 |
| <b>(10)</b> Value of interest in pooled separate accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                           | <b>1c(10)</b>                 |                       |                 |
| <b>(11)</b> Value of interest in master trust investment accounts .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(11)</b>                 |                       |                 |
| <b>(12)</b> Value of interest in 103-12 investment entities .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                         | <b>1c(12)</b>                 |                       |                 |
| <b>(13)</b> Value of interest in registered investment companies (e.g., mutual funds) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                               | <b>1c(13)</b>                 | 59872336              | 62568502        |
| <b>(14)</b> Value of funds held in insurance company general account (unallocated contracts) .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                        | <b>1c(14)</b>                 |                       |                 |
| <b>(15)</b> Other .....                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                                   | <b>1c(15)</b>                 | 77665                 | 71251           |

|                                                                           |              |                              |                        |
|---------------------------------------------------------------------------|--------------|------------------------------|------------------------|
| <b>1d</b> Employer-related investments:                                   |              | <b>(a)</b> Beginning of Year | <b>(b)</b> End of Year |
| (1) Employer securities .....                                             | <b>1d(1)</b> |                              |                        |
| (2) Employer real property .....                                          | <b>1d(2)</b> |                              |                        |
| <b>e</b> Buildings and other property used in plan operation .....        | <b>1e</b>    |                              |                        |
| <b>f</b> Total assets (add all amounts in lines 1a through 1e) .....      | <b>1f</b>    | 100039622                    | 115910953              |
| <b>Liabilities</b>                                                        |              |                              |                        |
| <b>g</b> Benefit claims payable .....                                     | <b>1g</b>    |                              |                        |
| <b>h</b> Operating payables .....                                         | <b>1h</b>    |                              |                        |
| <b>i</b> Acquisition indebtedness .....                                   | <b>1i</b>    |                              |                        |
| <b>j</b> Other liabilities .....                                          | <b>1j</b>    | 4061789                      | 8643069                |
| <b>k</b> Total liabilities (add all amounts in lines 1g through 1j) ..... | <b>1k</b>    | 4061789                      | 8643069                |
| <b>Net Assets</b>                                                         |              |                              |                        |
| <b>l</b> Net assets (subtract line 1k from line 1f) .....                 | <b>1l</b>    | 95977833                     | 107267884              |

**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.

|                                                                                                            |                 |                   |                  |
|------------------------------------------------------------------------------------------------------------|-----------------|-------------------|------------------|
| <b>Income</b>                                                                                              |                 | <b>(a)</b> Amount | <b>(b)</b> Total |
| <b>a</b> Contributions:                                                                                    |                 |                   |                  |
| (1) Received or receivable in cash from: <b>(A)</b> Employers .....                                        | <b>2a(1)(A)</b> | 6581607           |                  |
| <b>(B)</b> Participants .....                                                                              | <b>2a(1)(B)</b> |                   |                  |
| <b>(C)</b> Others (including rollovers) .....                                                              | <b>2a(1)(C)</b> |                   |                  |
| (2) Noncash contributions .....                                                                            | <b>2a(2)</b>    |                   |                  |
| (3) Total contributions. Add lines <b>2a(1)(A)</b> , <b>(B)</b> , <b>(C)</b> , and line <b>2a(2)</b> ..... | <b>2a(3)</b>    |                   | 6581607          |
| <b>b</b> Earnings on investments:                                                                          |                 |                   |                  |
| (1) Interest:                                                                                              |                 |                   |                  |
| <b>(A)</b> Interest-bearing cash (including money market accounts and certificates of deposit) .....       | <b>2b(1)(A)</b> | 137895            |                  |
| <b>(B)</b> U.S. Government securities .....                                                                | <b>2b(1)(B)</b> | 433531            |                  |
| <b>(C)</b> Corporate debt instruments .....                                                                | <b>2b(1)(C)</b> | 664005            |                  |
| <b>(D)</b> Loans (other than to participants) .....                                                        | <b>2b(1)(D)</b> |                   |                  |
| <b>(E)</b> Participant loans .....                                                                         | <b>2b(1)(E)</b> |                   |                  |
| <b>(F)</b> Other .....                                                                                     | <b>2b(1)(F)</b> | 3700              |                  |
| (G) Total interest. Add lines <b>2b(1)(A)</b> through <b>(F)</b> .....                                     | <b>2b(1)(G)</b> |                   | 1239131          |
| (2) Dividends: <b>(A)</b> Preferred stock .....                                                            | <b>2b(2)(A)</b> |                   |                  |
| <b>(B)</b> Common stock .....                                                                              | <b>2b(2)(B)</b> | 0                 |                  |
| <b>(C)</b> Registered investment company shares (e.g. mutual funds) .....                                  | <b>2b(2)(C)</b> | 1794693           |                  |
| (D) Total dividends. Add lines <b>2b(2)(A)</b> , <b>(B)</b> , and <b>(C)</b> .....                         | <b>2b(2)(D)</b> |                   | 1794693          |
| (3) Rents .....                                                                                            | <b>2b(3)</b>    |                   |                  |
| (4) Net gain (loss) on sale of assets: <b>(A)</b> Aggregate proceeds .....                                 | <b>2b(4)(A)</b> | 198257724         |                  |
| <b>(B)</b> Aggregate carrying amount (see instructions) .....                                              | <b>2b(4)(B)</b> | 199033804         |                  |
| <b>(C)</b> Subtract line <b>2b(4)(B)</b> from line <b>2b(4)(A)</b> and enter result .....                  | <b>2b(4)(C)</b> |                   |                  |
| (5) Unrealized appreciation (depreciation) of assets: <b>(A)</b> Real estate .....                         | <b>2b(5)(A)</b> |                   |                  |
| <b>(B)</b> Other .....                                                                                     | <b>2b(5)(B)</b> | 10830465          |                  |
| <b>(C)</b> Total unrealized appreciation of assets. Add lines <b>2b(5)(A)</b> and <b>(B)</b> .....         | <b>2b(5)(C)</b> |                   |                  |

|                                                                                                 |        | (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) |            | 591236    |
| c Other income .....                                                                            | 2c     |            | -2758     |
| d Total income. Add all <b>income</b> amounts in column (b) and enter total .....               | 2d     |            | 20258294  |

**Expenses**

|                                                                                      |        |         |         |
|--------------------------------------------------------------------------------------|--------|---------|---------|
| e Benefit payment and payments to provide benefits:                                  |        |         |         |
| (1) Directly to participants or beneficiaries, including direct rollovers .....      | 2e(1)  | 8402136 |         |
| (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)  |         | 8402136 |
| f Corrective distributions (see instructions) .....                                  | 2f     |         |         |
| g Certain deemed distributions of participant loans (see instructions) .....         | 2g     |         |         |
| h Interest expense .....                                                             | 2h     |         |         |
| i Administrative expenses:                                                           |        |         |         |
| (1) Salaries and allowances .....                                                    | 2i(1)  |         |         |
| (2) Contract administrator fees.....                                                 | 2i(2)  | 168480  |         |
| (3) Recordkeeping fees.....                                                          | 2i(3)  |         |         |
| (4) IQPA audit fees.....                                                             | 2i(4)  |         |         |
| (5) Investment advisory and investment management fees .....                         | 2i(5)  | 212282  |         |
| (6) Bank or trust company trustee/custodial fees .....                               | 2i(6)  |         |         |
| (7) Actuarial fees .....                                                             | 2i(7)  |         |         |
| (8) Legal fees .....                                                                 | 2i(8)  | 14714   |         |
| (9) Valuation/appraisal fees .....                                                   | 2i(9)  |         |         |
| (10) Other trustee fees and expenses .....                                           | 2i(10) |         |         |
| (11) Other expenses .....                                                            | 2i(11) | 170631  |         |
| (12) Total administrative expenses. Add lines 2i(1) through (11) .....               | 2i(12) |         | 566107  |
| j Total expenses. Add all <b>expense</b> amounts in column (b) and enter total ..... | 2j     |         | 8968243 |

**Net Income and Reconciliation**

|                                                          |       |  |          |
|----------------------------------------------------------|-------|--|----------|
| k Net income (loss). Subtract line 2j from line 2d ..... | 2k    |  | 11290051 |
| l Transfers of assets:                                   |       |  |          |
| (1) To this plan .....                                   | 2l(1) |  |          |
| (2) From this plan .....                                 | 2l(2) |  |          |

**Part III Accountant's Opinion**

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

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

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

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

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

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

(1) Name: **SINGERLEWAK, LLP**

(2) EIN: **95-2302617**

**d** The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) ☐ This form is filed for a CCT, PSA, DCG 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. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

|                                                                                                                                                                                                                                                                                                                  | Yes                                 | No                                  | Amount |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------|-------------------------------------|--------|
| <b>a</b> 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.) .....                 |                                     | <input checked="" type="checkbox"/> |        |
| <b>b</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.) ..... |                                     | <input checked="" type="checkbox"/> |        |
| <b>c</b> 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.) .....                                                                                                                             |                                     | <input checked="" type="checkbox"/> |        |
| <b>d</b> 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.) .....                                                                                                                  |                                     | <input checked="" type="checkbox"/> |        |
| <b>e</b> Was this plan covered by a fidelity bond? .....                                                                                                                                                                                                                                                         | <input checked="" type="checkbox"/> |                                     | 500000 |
| <b>f</b> Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty? .....                                                                                                                                                                          |                                     | <input checked="" type="checkbox"/> |        |
| <b>g</b> 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? .....                                                                                                                                       |                                     | <input checked="" type="checkbox"/> |        |
| <b>h</b> 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? .....                                                                                                                             |                                     | <input checked="" type="checkbox"/> |        |
| <b>i</b> Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.) .....                                                                                                                                                   | <input checked="" type="checkbox"/> |                                     |        |
| <b>j</b> 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.) .....                                                                                     | <input checked="" type="checkbox"/> |                                     |        |
| <b>k</b> Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC? .....                                                                                                                                              |                                     | <input checked="" type="checkbox"/> |        |
| <b>l</b> Has the plan failed to provide any benefit when due under the plan? .....                                                                                                                                                                                                                               |                                     | <input checked="" type="checkbox"/> |        |
| <b>m</b> If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.) .....                                                                                                                                                                                     |                                     | <input checked="" type="checkbox"/> |        |
| <b>n</b> 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. ....                                                                                                                         |                                     | <input checked="" type="checkbox"/> |        |

**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.)

| <b>5b(1)</b> Name of plan(s) | <b>5b(2)</b> EIN(s) | <b>5b(3)</b> 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 \_\_\_\_\_.



|                                                                                                                                                                                                                                                                                                                                                            |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------|
| <div>SCHEDULE R<br/>(Form 5500)<br/><br/>Department of the Treasury<br/>Internal Revenue Service<br/><br/>Department of Labor<br/>Employee Benefits Security Administration<br/><br/>Pension Benefit Guaranty Corporation</div>                                                                                                                            | <div>Retirement Plan Information</div> <div>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).</div> <div>▶ File as an attachment to Form 5500.</div> | <div>OMB No. 1210-0110</div> <div>2023</div> <div>This Form is Open to Public Inspection.</div> |
| For calendar plan year 2023 or fiscal plan year beginning 07/01/2023 and ending 06/30/2024                                                                                                                                                                                                                                                                 |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| A Name of plan<br>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<br>BOARD OF THE TRUSTEES OF THE PAINTING INDUSTRY OF HAWAII ANNUITY TRUST                                                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                  | D Employer Identification Number (EIN)<br>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):<br><br>EIN(s): 99-0034327                                                                                                       |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 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 56                                                                                            |
| 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)? ..... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> 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 6581607                                                                                      |
| b Enter the amount contributed by the employer to the plan for this plan year.....                                                                                                                                                                                                                                                                         |                                                                                                                                                                                                                                                                                                  | 6b 6389524                                                                                      |
| 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 192083                                                                                       |
| 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? ..... <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No <input type="checkbox"/> 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? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No <input type="checkbox"/> 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. .... <input type="checkbox"/> Increase <input type="checkbox"/> Decrease <input type="checkbox"/> Both <input type="checkbox"/> 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?..... <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                   |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 11 a Does the ESOP hold any preferred stock? ..... <input type="checkbox"/> Yes <input type="checkbox"/> 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.) ..... <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                             |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| 12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... <input type="checkbox"/> Yes <input type="checkbox"/> No                                                                                                                                                                                           |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| For Paperwork Reduction Act Notice, see the Instructions for Form 5500.                                                                                                                                                                                                                                                                                    |                                                                                                                                                                                                                                                                                                  |                                                                                                 |
| Schedule R (Form 5500) 2023 v. 230707                                                                                                                                                                                                                                                                                                                      |                                                                                                                                                                                                                                                                                                  |                                                                                                 |

**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) .....

**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) .....

**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) .....

**14a****14b****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 .....

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

**15a****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 .....

**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 .....

**16a****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) and (b):

**a** Enter the percentage of plan assets held as:  
 Public Equity: \_\_\_\_\_% Private Equity: \_\_\_\_\_% Investment-Grade Debt and Interest Rate Hedging Assets: \_\_\_\_\_%  
 High-Yield Debt: \_\_\_\_\_% Real Assets: \_\_\_\_\_% Cash or Cash Equivalents: \_\_\_\_\_% Other: \_\_\_\_\_%

**b** Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:  
☐ 0-5 years ☐ 5-10 years ☐ 10-15 years ☐ 15 years or more

- 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. \_\_\_\_\_

## **Part VII IRS Compliance Questions**

- 21a** Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☐ No

- 21b** If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method  
☐ "Prior year" ADP test  
☐ "Current year" ADP test  
☐ N/A

- 22** If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter \_\_\_\_/\_\_\_\_/\_\_\_\_ (MM/DD/YYYY) and the Opinion Letter serial number \_\_\_\_\_.

**PAINTING INDUSTRY OF HAWAII ANNUITY PLAN**  
**FINANCIAL REPORT**  
**June 30, 2024 and 2023**

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

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## **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 (the 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, 2024 and 2023, 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, 2024 and 2023, 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.

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 schedules of assets (held at end of year) as of June 30, 2024 and reportable transactions for the year ended June 30, 2024 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 26, 2025



**PAINTING INDUSTRY OF HAWAII ANNUITY PLAN**  
**STATEMENTS OF NET ASSETS AVAILABLE FOR BENEFITS**  
**June 30, 2024 and 2023**

|                                                                                                   | <b>2024</b>                     | <b>2023</b>                    |
|---------------------------------------------------------------------------------------------------|---------------------------------|--------------------------------|
| Assets:                                                                                           |                                 |                                |
| Investments, at fair value:                                                                       |                                 |                                |
| Cash and money market funds                                                                       | \$ 8,588,763.05                 | \$ 2,796,232.90                |
| U.S. Government securities                                                                        | 10,044,207.75                   | 7,073,455.06                   |
| U.S. Agency securities                                                                            | 6,863,605.53                    | 6,339,991.69                   |
| Corporate and foreign bonds                                                                       | 5,054,490.05                    | 6,566,873.34                   |
| Structured notes                                                                                  | 5,139,259.00                    | 4,766,657.50                   |
| Exchange traded funds                                                                             | 24,484,995.52                   | 22,910,894.04                  |
| Registered investment companies                                                                   | 38,083,505.72                   | 36,961,441.93                  |
| Municipal obligations                                                                             | 71,251.41                       | 77,665.01                      |
| BlackSand Capital Opportunity Fund I, L.P.                                                        | 1,260,832.00                    | 1,338,691.00                   |
| BlackSand Capital Opportunity Fund II, L.P.                                                       | 14,870,615.00                   | 9,481,379.00                   |
|                                                                                                   | <u>114,461,525.03</u>           | <u>98,313,281.47</u>           |
| Receivables:                                                                                      |                                 |                                |
| Employers' contributions (net of allowance for credit losses, 2024 - \$141,065.51 and 2023 - \$0) | 608,195.55                      | 718,613.74                     |
| Dividends receivable                                                                              | 110,680.28                      | 73,988.10                      |
| Due from broker for securities sold                                                               | 642,514.14                      | 899,388.60                     |
|                                                                                                   | <u>1,361,389.97</u>             | <u>1,691,990.44</u>            |
| Cash - noninterest bearing                                                                        | <u>88,038.18</u>                | <u>34,349.01</u>               |
| Total assets                                                                                      | <u>115,910,953.18</u>           | <u>100,039,620.92</u>          |
| Liabilities:                                                                                      |                                 |                                |
| Due to broker for securities purchased                                                            | <u>8,643,069.20</u>             | <u>4,061,789.02</u>            |
| Total liabilities                                                                                 | <u>8,643,069.20</u>             | <u>4,061,789.02</u>            |
| Net assets available for benefits                                                                 | <u><u>\$ 107,267,883.98</u></u> | <u><u>\$ 95,977,831.90</u></u> |

See notes to financial statements.

**PAINTING INDUSTRY OF HAWAII ANNUITY PLAN**  
**STATEMENTS OF CHANGES IN NET ASSETS AVAILABLE FOR BENEFITS**  
**Years Ended June 30, 2024 and 2023**

|                                           | <b>2024</b>       | <b>2023</b>      |
|-------------------------------------------|-------------------|------------------|
| Additions:                                |                   |                  |
| Investment income:                        |                   |                  |
| Net appreciation in fair market value     |                   |                  |
| of investments                            | \$ 10,645,621.87  | \$ 3,629,459.18  |
| Dividends                                 | 1,931,899.49      | 2,074,183.87     |
| Interest                                  | 1,101,924.53      | 892,814.71       |
| Miscellaneous                             | 1,311.95          | 3,410.99         |
| Total investment income                   | 13,680,757.84     | 6,599,868.75     |
| Less: investment expenses                 | 212,281.93        | 264,074.54       |
| Less: Unrelated business income tax paid  | 10,461.14         | 4,825.00         |
| Net investment income                     | 13,458,014.77     | 6,330,969.21     |
| Contributions:                            |                   |                  |
| Employers' contributions                  | 6,581,607.18      | 7,000,320.16     |
| Liquidated damages                        | 6,390.58          | 2,441.06         |
| Total contributions                       | 6,587,997.76      | 7,002,761.22     |
| Total additions                           | 20,046,012.53     | 13,333,730.43    |
| Deductions:                               |                   |                  |
| Annuity benefits paid                     | 8,402,135.82      | 7,969,046.82     |
| General and administrative expenses:      |                   |                  |
| Administrative fees                       | 168,480.00        | 168,480.00       |
| Insurance                                 | 34,266.00         | 53,834.37        |
| Audit fees                                | 69,616.55         | 43,979.04        |
| Data processing                           | 30,168.00         | 30,168.00        |
| Seminars                                  | 18,687.97         | 13,132.43        |
| Legal fees                                | 14,714.08         | 19,674.19        |
| Office expenses                           | 11,567.03         | 9,967.41         |
| Consultant fees                           | 6,325.00          | 16,275.00        |
| Meeting expense                           | -                 | 250.97           |
| Total general and administrative expenses | 353,824.63        | 355,761.41       |
| Total deductions                          | 8,755,960.45      | 8,324,808.23     |
| Net increase                              | 11,290,052.08     | 5,008,922.20     |
| Net assets available for benefits:        |                   |                  |
| Beginning of year                         | 95,977,831.90     | 90,968,909.70    |
| End of year                               | \$ 107,267,883.98 | \$ 95,977,831.90 |

See notes to financial statements.

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

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### NOTE 1 – DESCRIPTION OF PLAN

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

#### General

The 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 (Employers). Effective January 1, 1976, employees of employers subject to the collective bargaining agreement between the Tapers Local Union 1944, AFL-CIO (Tapers) 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.

#### 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 in a 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

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

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### NOTE 1 – DESCRIPTION OF PLAN (Continued)

#### Retirement Benefits (Continued)

- Payments in equal monthly or quarterly installments over a period not exceeding ten 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 in a 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. In the event that a participant in the Plan becomes totally disabled, his accumulated share is paid to the participant as described in the Retirement Benefits section.

#### 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, 2024 and 2023, as of the date of the auditor's reports, 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 Plan 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 Board of 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.

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

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### NOTE 2 – SIGNIFICANT ACCOUNTING POLICIES

#### Basis of Accounting

The financial statements of the Plan are prepared in accordance with accounting principles generally accepted in the United States of America (U.S. GAAP).

#### Use of Estimates

The preparation of financial statements in accordance with U.S. 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. It is reasonably possible that estimates may change in the near term.

#### Employers' Contributions Receivable

Employers' contributions receivable represents amounts owed by Employers for hours worked by covered employees as of June 30, 2024 and 2023. Provision has been made for credit losses as presented on the Statements of Net Assets Available for Benefit.

#### 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 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 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 available for benefit as of the respective plans' last annual audited financial statements or a more frequent basis as determined by the respective Boards of Trustees.

#### Reclassifications

Certain amounts in the 2023 financial statements have been reclassified to conform to the 2024 financial statement presentation. These reclassifications had no effect on the net assets available for benefits as previously reported.

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

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### NOTE 2 – SIGNIFICANT ACCOUNTING POLICIES (Continued)

#### Subsequent Events

Subsequent events have been evaluated through March 26, 2025, which is the date the financial statements were available to be issued.

During September 2024, the Plan's Administrator, Group Plan Administrators, closed its business. Effective October 1, 2024, the Plan engaged another third-party administrator, Benefit Risk Management Services, as its new Plan Administrator.

### 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, 2024 and 2023.

*Cash:* Valued at cost which equals fair value.

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

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### NOTE 3 – FAIR VALUE MEASUREMENTS (Continued)

*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 registered investment companies:* Valued at the daily closing price as reported by the funds. The money market funds and registered investment companies 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.

*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.

*Structured Notes:* Valued by combining the underlying option values and outstanding bond value. Option values are derived based on the price of underlying index, type of option, strike price, volatility, and other relevant factors. Bond values are based under a discounted cash flow approach that maximizes observable inputs, such as current yield of similar instruments, but includes adjustments for certain risks that may not be observable, such as credit and liquidity risk; 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.

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

### NOTE 3 – FAIR VALUE MEASUREMENTS (Continued)

The following table sets forth by level, within the fair value hierarchy, the Plan's assets at fair value as of June 30, 2024 and 2023. 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.

|                                             | <b>Assets at Fair Value as of June 30, 2024</b> |                         |                        |                          |
|---------------------------------------------|-------------------------------------------------|-------------------------|------------------------|--------------------------|
|                                             | <u>Level 1</u>                                  | <u>Level 2</u>          | <u>Level 3</u>         | <u>Total</u>             |
| Cash and money market funds                 | \$ 8,588,763.05                                 | \$ -                    | \$ -                   | \$ 8,588,763.05          |
| U.S. Government securities                  | 10,044,207.75                                   | -                       | -                      | 10,044,207.75            |
| U.S. Agency securities                      | -                                               | 6,863,605.53            | -                      | 6,863,605.53             |
| Corporate and foreign bonds                 | -                                               | 5,054,490.05            | -                      | 5,054,490.05             |
| Structured notes                            | -                                               | 5,139,259.00            | -                      | 5,139,259.00             |
| Exchange traded funds                       | 24,484,995.52                                   | -                       | -                      | 24,484,995.52            |
| Mutual funds                                | 38,083,505.72                                   | -                       | -                      | 38,083,505.72            |
| Municipal obligations                       | -                                               | 71,251.41               | -                      | 71,251.41                |
| BlackSand Capital Opportunity Fund I, L.P.  | -                                               | -                       | 1,260,832.00           | 1,260,832.00             |
| BlackSand Capital Opportunity Fund II, L.P. | -                                               | -                       | <u>14,870,615.00</u>   | <u>14,870,615.00</u>     |
| Total assets at fair value                  | <u>\$ 81,201,472.04</u>                         | <u>\$ 17,128,605.99</u> | <u>\$16,131,447.00</u> | <u>\$ 114,461,525.03</u> |

|                                             | <b>Assets at Fair Value as of June 30, 2023</b> |                         |                        |                         |
|---------------------------------------------|-------------------------------------------------|-------------------------|------------------------|-------------------------|
|                                             | <u>Level 1</u>                                  | <u>Level 2</u>          | <u>Level 3</u>         | <u>Total</u>            |
| 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                 | -                                               | 6,566,873.34            | -                      | 6,566,873.34            |
| Structured notes                            | -                                               | 4,766,657.50            | -                      | 4,766,657.50            |
| 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. | -                                               | -                       | <u>9,481,379.00</u>    | <u>9,481,379.00</u>     |
| Total assets at fair value                  | <u>\$ 69,742,023.93</u>                         | <u>\$ 17,751,187.54</u> | <u>\$10,820,070.00</u> | <u>\$ 98,313,281.47</u> |

#### 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, 2024 and 2023.

| <u>BlackSand Capital Opportunity Fund I, L.P.</u>                       | <u>June 30, 2024</u>   | <u>June 30, 2023</u>   |
|-------------------------------------------------------------------------|------------------------|------------------------|
| Balance, beginning of year                                              | \$ 1,338,691.00        | \$ 1,370,807.00        |
| Unrealized (losses) relating to assets still held at the reporting date | <u>(77,859.00)</u>     | <u>(32,116.00)</u>     |
| Balance, end of year                                                    | <u>\$ 1,260,832.00</u> | <u>\$ 1,338,691.00</u> |

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

|                       |                       |
|-----------------------|-----------------------|
| <u>\$ (77,859.00)</u> | <u>\$ (32,116.00)</u> |
|-----------------------|-----------------------|



# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

### NOTE 3 – FAIR VALUE MEASUREMENTS (Continued)

| <u>BlackSand Capital Opportunity Fund II, L.P.</u>                                                                                                                                                | <u>June 30, 2024</u>   | <u>June 30, 2023</u>   |
|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------|------------------------|
| Balance, beginning of year                                                                                                                                                                        | \$ 9,481,379.00        | \$ 4,679,886.00        |
| Unrealized gains relating to assets still held at the reporting date                                                                                                                              | 4,441,861.04           | 1,088,501.38           |
| Capital contributions                                                                                                                                                                             | 947,374.96             | 3,895,607.07           |
| Distributions                                                                                                                                                                                     | -                      | (182,615.45)           |
| Balance, end of year                                                                                                                                                                              | <u>\$14,870,615.00</u> | <u>\$ 9,481,379.00</u> |
| 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 | <u>\$ 4,441,861.04</u> | <u>\$ 1,088,501.38</u> |

Gains or losses (realized and unrealized) included in changes in net assets for the periods above are reported in net appreciation 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, 2024 and 2023 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, 2024 and 2023 the Plan's unfunded commitment was \$6,700,220.22 and \$7,647,595.15, respectively.

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

### 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 to the Plan asset custodian, First Hawaiian Bank, the Plan may liquidate its investment at any time at market price.

As of June 30, 2024 and 2023, the Plan held Notes with fair values as shown in the table below:

| Note Issuer                            | 2024                   | 2023                   |
|----------------------------------------|------------------------|------------------------|
| JPMorgan Chase                         | \$ 648,615.00          | \$ 1,489,076.00        |
| Barclays Bank PLC                      | 1,029,437.50           | 1,113,445.00           |
| Royal Bank of Canada                   | 419,997.50             | 1,105,411.00           |
| GS Finance Corporation                 | 250,000.00             | 654,690.50             |
| Citigroup Global Markets Holdings Inc. | 975,321.50             | 404,035.00             |
| Morgan Stanley                         | 1,048,360.00           | -                      |
| UBS AG/London                          | 767,527.50             | -                      |
| Total                                  | <u>\$ 5,139,259.00</u> | <u>\$ 4,766,657.50</u> |

For the year ended June 30, 2024 and 2023, the Plan recognized unrealized gains (losses) of (\$62,398.50) and \$41,657.50, respectively, which is included in the net appreciation in fair value of investments on the Statement of Changes in Net Assets Available for Benefits.

### 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.

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, 2024 and 2023, the Plan paid unrelated business income taxes of \$10,461.14 and \$4,825.00, respectively. The Plan is subject to routine audits by taxing jurisdictions; however, there are currently no audits for any tax periods in progress.

# PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

## NOTES TO FINANCIAL STATEMENTS

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### 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.

### NOTE 11 – NONEXEMPT PROHIBITED TRANSACTIONS

Employers of employees covered by the Plan are parties in interest with respect to the Plan under ERISA Section 3(14)(C). The failure to pay participant contributions to the Plan in the time frame prescribed by 29 CFR § 2510.3-102 would result in prohibited use of plan assets in violation of Section 406(a)(1) (D) of ERISA. For the year ended June 30, 2024, there were two employers who failed to pay participant contributions to the Plan within the 90-day time frame as identified below:

| <b>Contractor</b>             |    | <b>Deficiency<br/>Amount</b> |
|-------------------------------|----|------------------------------|
| Larry's Painting Unlimited    | \$ | 51,017                       |
| M. Shiroma Painting Co., Inc. |    | 188,087                      |

## **Supplemental Information**

PAINTING INDUSTRY OF HAWAII ANNUITY PLAN  
 EIN: 99-6032984 PLAN NUMBER: 001  
 JUNE 30, 2024  
 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      |
|--------------------------------------------------------------|----------------------------------------------|------------------------|------------------------|
| <u>INTEREST BEARING CASH</u>                                 |                                              |                        |                        |
|                                                              | SAVINGS ACCOUNT                              | \$ 973,644.00          | \$ 973,644.00          |
| 7,614,023.6000                                               | BlackRock Liquidity FedFund                  | 7,615,119.00           | 7,615,119.00           |
|                                                              |                                              | <u>\$ 8,588,763.00</u> | <u>\$ 8,588,763.00</u> |
| <u>U.S. GOVERNMENT SECURITIES AND U.S. AGENCY SECURITIES</u> |                                              |                        |                        |
| 2,456.4900                                                   | Fannie Mae Pool FN 888219 5.5% 01 Mar 2037   | \$ 2,454.00            | \$ 2,466.00            |
| 6,790.5800                                                   | Fannie Mae Pool FN 889572 5.5% 01 Jun 2038   | 6,783.00               | 6,815.00               |
| 9,284.1300                                                   | Fannie Mae Pool FN 930559 5% 01 Feb 2039     | 9,606.00               | 9,183.00               |
| 28,368.5200                                                  | Fannie Mae Pool FN AB1803 4% 01 Nov 2040     | 29,563.00              | 26,772.00              |
| 48,642.1400                                                  | Fannie Mae Pool FN AD0761 5% 01 Feb 2040     | 52,990.00              | 48,546.00              |
| 14,327.0900                                                  | Fannie Mae Pool FN AL8994 4% 01 Sep 2045     | 14,425.00              | 13,381.00              |
| 33,077.7400                                                  | Fannie Mae Pool FN AS0214 3.5% 01 Aug 2043   | 32,819.00              | 30,240.00              |
| 8,566.6700                                                   | Fannie Mae Pool FN AS9830 4% 01 Jun 2047     | 9,018.00               | 8,000.00               |
| 6,779.1900                                                   | Fannie Mae Pool FN AS9972 4% 01 Jul 2047     | 7,142.00               | 6,326.00               |
| 6,029.4100                                                   | Fannie Mae Pool FN BD5046 3.5% 01 Feb 2047   | 6,223.00               | 5,457.00               |
| 45,000.0000                                                  | Fannie Mae Pool FN BL6060 2.455% 01 Apr 2040 | 44,888.00              | 31,949.00              |
| 131,084.5200                                                 | Fannie Mae Pool FN BQ6913 2% 01 Dec 2051     | 116,230.00             | 102,907.00             |
| 66,555.1100                                                  | Fannie Mae Pool FN BQ7006 2% 01 Jan 2052     | 61,782.00              | 52,202.00              |
| 65,865.5900                                                  | Fannie Mae Pool FN BU1339 2.5% 01 Feb 2052   | 57,295.00              | 53,964.00              |
| 107,783.4400                                                 | Fannie Mae Pool FN BU7089 2% 01 Dec 2051     | 95,380.00              | 84,612.00              |
| 128,410.6600                                                 | Fannie Mae Pool FN BV8477 3% 01 May 2052     | 122,070.00             | 110,063.00             |
| 88,953.1800                                                  | Fannie Mae Pool FN BV8515 3% 01 May 2052     | 82,007.00              | 75,763.00              |
| 7,374.8100                                                   | Fannie Mae Pool FN CA0996 3.5% 01 Jan 2048   | 7,306.00               | 6,667.00               |
| 24,706.2700                                                  | Fannie Mae Pool FN CA1710 4.5% 01 May 2048   | 25,691.00              | 23,654.00              |
| 2,740.3500                                                   | Fannie Mae Pool FN CA1711 4.5% 01 May 2048   | 2,844.00               | 2,622.00               |
| 6,283.9100                                                   | Fannie Mae Pool FN CA2208 4.5% 01 Aug 2048   | 6,538.00               | 5,990.00               |
| 25,563.2100                                                  | Fannie Mae Pool FN CA2327 4% 01 Sep 2048     | 26,244.00              | 24,109.00              |
| 95,970.9700                                                  | Fannie Mae Pool FN CB0610 2.5% 01 May 2051   | 82,505.00              | 79,553.00              |
| 109,681.2500                                                 | Fannie Mae Pool FN CB2610 2% 01 Jan 2052     | 97,282.00              | 86,092.00              |
| 111,767.5300                                                 | Fannie Mae Pool FN FS1598 2% 01 Apr 2052     | 95,579.00              | 87,507.00              |
| 19,882.5100                                                  | Fannie Mae Pool FN MA1490 3% 01 Jul 2033     | 19,893.00              | 18,555.00              |
| 16,609.2600                                                  | Fannie Mae Pool FN MA1608 3.5% 01 Oct 2033   | 17,152.00              | 15,789.00              |
| 56,474.3300                                                  | Fannie Mae Pool FN MA1715 4% 01 Dec 2043     | 58,433.00              | 52,945.00              |
| 40,677.6400                                                  | Fannie Mae Pool FN MA2895 3% 01 Feb 2047     | 39,451.00              | 35,560.00              |
| 46,902.2700                                                  | Fannie Mae Pool FN MA3210 3.5% 01 Dec 2047   | 46,222.00              | 42,206.00              |
| 10,867.7100                                                  | Fannie Mae Pool FN MA3537 4.5% 01 Dec 2048   | 11,304.00              | 10,399.00              |
| 15,909.5800                                                  | Fannie Mae Pool FN MA3846 3% 01 Nov 2049     | 15,999.00              | 13,303.00              |
| 48,189.4500                                                  | Fannie Mae Pool FN MA4176 2% 01 Nov 2040     | 49,703.00              | 40,707.00              |
| 18,935.8600                                                  | Fannie Mae Pool FN MA4333 2% 01 May 2041     | 19,245.00              | 15,838.00              |
| 100,217.0600                                                 | Fannie Mae Pool FN MA4512 2.5% 01 Jan 2052   | 91,797.00              | 81,918.00              |
| 107,595.1700                                                 | Fannie Mae Pool FN MA4548 2.5% 01 Feb 2052   | 100,122.00             | 88,152.00              |

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## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-----|-------------------------------------------------------------------------------------------------------|-------------|-------------------|
|     | 2,095.7500 Fannie Mae REMICS FNR 2007-64 FA Flt 25 Jul 2037                                           | \$ 2,019.00 | \$ 2,086.00       |
|     | 3,864.4900 Fannie Mae REMICS FNR 2018-57 QA 3.5% 25 May 2046                                          | 3,873.00    | 3,807.00          |
|     | 5,110.0600 Fannie Mae REMICS FNR 2018-86 JA 4% 25 May 2047                                            | 5,157.00    | 4,992.00          |
|     | 7,559.0400 Fannie Mae REMICS FNR 2018-94 KD 3.5% 25 Dec 2048                                          | 7,524.00    | 6,737.00          |
|     | 17,603.0200 Freddie Mac Gold Pool FG A47971 5% 01 Aug 2035                                            | 17,991.00   | 17,320.00         |
|     | 5,676.4800 Freddie Mac Gold Pool FG A61527 5% 01 Jul 2036                                             | 5,797.00    | 5,607.00          |
|     | 2,571.9000 Freddie Mac Gold Pool FG G04222 5.5% 01 Apr 2038                                           | 2,572.00    | 2,585.00          |
|     | 8,878.9500 Freddie Mac Gold Pool FG G04646 6% 01 Aug 2038                                             | 9,027.00    | 9,092.00          |
|     | 23,294.1900 Freddie Mac Gold Pool FG G04706 5.5% 01 Sep 2038                                          | 23,428.00   | 23,528.00         |
|     | 3,752.1600 Freddie Mac Gold Pool FG G08676 3.5% 01 Nov 2045                                           | 3,859.00    | 3,403.00          |
|     | 13,989.6100 Freddie Mac Gold Pool FG G08698 3.5% 01 Mar 2046                                          | 14,661.00   | 12,653.00         |
|     | 24,697.1100 Freddie Mac Gold Pool FG G08710 3% 01 Jun 2046                                            | 25,414.00   | 21,619.00         |
|     | 29,500.7900 Freddie Mac Gold Pool FG G08711 3.5% 01 Jun 2046                                          | 31,002.00   | 26,735.00         |
|     | 17,374.2200 Freddie Mac Gold Pool FG G08715 3% 01 Aug 2046                                            | 18,067.00   | 15,203.00         |
|     | 3,644.9800 Freddie Mac Gold Pool FG G08722 3.5% 01 Sep 2046                                           | 3,849.00    | 3,317.00          |
|     | 53,726.6300 Freddie Mac Gold Pool FG G08726 3% 01 Oct 2046                                            | 55,725.00   | 46,972.00         |
|     | 27,690.5700 Freddie Mac Gold Pool FG G08732 3% 01 Nov 2046                                            | 28,640.00   | 24,209.00         |
|     | 7,539.5600 Freddie Mac Gold Pool FG G08757 3.5% 01 Apr 2047                                           | 7,747.00    | 6,833.00          |
|     | 14,381.0700 Freddie Mac Gold Pool FG G08779 3.5% 01 Sep 2047                                          | 14,302.00   | 13,019.00         |
|     | 4,794.6200 Freddie Mac Gold Pool FG G08833 5% 01 Jul 2048                                             | 5,065.00    | 4,733.00          |
|     | 4,706.7200 Freddie Mac Gold Pool FG G08849 5% 01 Nov 2048                                             | 4,925.00    | 4,642.00          |
|     | 45,830.8000 Freddie Mac Gold Pool FG G60080 3.5% 01 Jun 2045                                          | 47,263.00   | 41,591.00         |
|     | 26,075.6500 Freddie Mac Gold Pool FG G60278 4% 01 Oct 2045                                            | 28,039.00   | 24,676.00         |
|     | 106,877.7900 Freddie Mac Gold Pool FG G67707 3.5% 01 Jan 2048                                         | 108,410.00  | 96,648.00         |
|     | 28,146.8000 Freddie Mac Gold Pool FG G67711 4% 01 Mar 2048                                            | 28,795.00   | 26,397.00         |
|     | 2,183.4400 Freddie Mac Gold Pool FG H00790 5.5% 01 May 2037                                           | 2,157.00    | 2,159.00          |
|     | 50,000.0000 Freddie Mac Multifamily Structured Pass Through Certificates FHMS K157 A3 Var 25 Aug 2033 | 50,669.00   | 46,523.00         |
|     | 22,191.8300 Freddie Mac Pool FR QE0312 2% 01 Apr 2052                                                 | 19,543.00   | 17,393.00         |
|     | 14,024.7400 Freddie Mac Pool FR RE6029 3% 01 Feb 2050                                                 | 14,172.00   | 11,730.00         |
|     | 107,579.7700 Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052                                              | 100,137.00  | 88,129.00         |
|     | 110,785.3600 Freddie Mac Pool FR SD8199 2% 01 Mar 2052                                                | 96,942.00   | 86,795.00         |
|     | 112,167.5800 Freddie Mac Pool FR SD8212 2.5% 01 May 2052                                              | 103,402.00  | 91,658.00         |
|     | 120,621.2100 Freddie Mac REMICS FHR 4656 EZ 4% 15 Feb 2047                                            | 127,025.00  | 110,424.00        |
|     | 37,761.8300 Freddie Mac STACR REMIC Trust 2022-DNA1 STACR 2022-DNA1 M1A Flt 25 Jan 2042               | 37,192.00   | 37,756.00         |
|     | 39,167.5900 Ginnie Mae 6.5% 20 Feb 2054                                                               | 39,143.00   | 39,036.00         |
|     | 12,602.8700 Ginnie Mae II Pool G2 MA3521 3.5% 20 Mar 2046                                             | 13,351.00   | 11,489.00         |
|     | 4,494.9500 Ginnie Mae II Pool G2 MA3597 3.5% 20 Apr 2046                                              | 4,765.00    | 4,096.00          |
|     | 11,708.5700 Ginnie Mae II Pool G2 MA3937 3.5% 20 Sep 2046                                             | 12,443.00   | 10,664.00         |
|     | 25,751.2800 Ginnie Mae II Pool G2 MA4069 3.5% 20 Nov 2046                                             | 26,578.00   | 23,415.00         |
|     | 34,723.6700 Ginnie Mae II Pool G2 MA4126 3% 20 Dec 2046                                               | 35,158.00   | 30,673.00         |
|     | 32,686.6300 Ginnie Mae II Pool G2 MA4195 3% 20 Jan 2047                                               | 33,759.00   | 28,881.00         |
|     | 9,931.5200 Ginnie Mae II Pool G2 MA4382 3.5% 20 Apr 2047                                              | 10,354.00   | 9,027.00          |
|     | 6,297.1500 Ginnie Mae II Pool G2 MA4454 5% 20 May 2047                                                | 6,765.00    | 6,231.00          |

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## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|----------------|------------------------------------------------------------------------------|------------------|-------------------|
| 19,401.2400    | Ginnie Mae II Pool G2 MA4586 3.5% 20 Jul 2047                                | \$ 19,259.00     | \$ 17,659.00      |
| 17,947.3100    | Ginnie Mae II Pool G2 MA4588 4.5% 20 Jul 2047                                | 18,716.00        | 17,328.00         |
| 7,194.9700     | Ginnie Mae II Pool G2 MA4719 3.5% 20 Sep 2047                                | 7,453.00         | 6,536.00          |
| 7,376.6900     | Ginnie Mae II Pool G2 MA4722 5% 20 Sep 2047                                  | 7,924.00         | 7,299.00          |
| 26,877.5100    | Ginnie Mae II Pool G2 MA4837 3.5% 20 Nov 2047                                | 27,149.00        | 24,391.00         |
| 9,767.6100     | Ginnie Mae II Pool G2 MA4838 4% 20 Nov 2047                                  | 10,257.00        | 9,159.00          |
| 14,108.6100    | Ginnie Mae II Pool G2 MA5078 4% 20 Mar 2048                                  | 14,436.00        | 13,214.00         |
| 15,464.4700    | Ginnie Mae II Pool G2 MA5399 4.5% 20 Aug 2048                                | 16,029.00        | 14,879.00         |
| 24,796.0400    | Ginnie Mae II Pool G2 MA5466 4% 20 Sep 2048                                  | 25,457.00        | 23,181.00         |
| 5,241.7000     | Ginnie Mae II Pool G2 MA5597 5% 20 Nov 2048                                  | 5,473.00         | 5,184.00          |
| 4,696.3800     | Ginnie Mae II Pool G2 MA6030 3.5% 20 Jul 2049                                | 4,801.00         | 4,175.00          |
| 2,241.0800     | Ginnie Mae II Pool G2 MA6209 3% 20 Oct 2049                                  | 2,256.00         | 1,919.00          |
| 111,498.8500   | Ginnie Mae II Pool G2 MA8201 4.5% 20 Aug 2052                                | 106,277.00       | 106,266.00        |
| 275,000.0000   | GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/54                                     | 231,561.00       | 231,140.00        |
| 150,000.0000   | GNMAII JUMBO TBA 30YR MPT 4.500% 7/15/54                                     | 142,195.00       | 142,593.00        |
| 225,000.0000   | GNMAII JUMBO TBA 30YR MPT 5.000% 7/15/54                                     | 220,830.00       | 219,074.00        |
| 125,000.0000   | GNMAII Jumbo TBA 30YR Mpt 5.500% 15 Jul 2054                                 | 124,185.00       | 124,013.00        |
| 11,771.9400    | Government National Mortgage Association GNR 2014-108 PA 2.625% 20 Dec 2039  | 11,818.00        | 10,930.00         |
| 39,492.2600    | Government National Mortgage Association GNR 2023-134 F Flt 20 Aug 2053      | 39,344.00        | 39,126.00         |
| 65,000.0000    | Regatta XIII Funding Ltd REG13 2018-2A A1R Flt 15 Jul 2031                   | 65,000.00        | -                 |
| 45,000.0000    | TIAA CLO IV Ltd TIA 2018-1A A1AR Flt 20 Jan 2032                             | 45,000.00        | -                 |
| 375,000.0000   | UMBS TBA 30YR MPT 3.500% 7/15/54                                             | 327,785.00       | 331,875.00        |
| 3,300,000.0000 | UMBS TBA 30YR MPT 4.000% 7/15/54                                             | 2,901,106.00     | 3,019,368.00      |
| 157,000.0000   | United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44'    | 157,804.00       | 154,008.00        |
| 0.0100         | United States Small Business Administration SBAP 2022-25H 1 3.8% 01 Aug 2047 | -                | -                 |
| 208,000.0000   | United States Treasury Bill Zero 16 Jul 2024                                 | 204,878.00       | 207,544.00        |
| 3,309,000.0000 | United States Treasury Note/Bond 4.25% 30 Jun 2029                           | 3,301,322.00     | 3,295,301.00      |
| 1,560,000.0000 | United States Treasury Note/Bond 4.375% 15 May 2034                          | 1,547,699.00     | 1,560,484.00      |
| 940,000.0000   | United States Treasury Note/Bond 4.5% 31 May 2029                            | 939,290.00       | 946,392.00        |
| 63,000.0000    | United States Treasury Note/Bond 4.5% 31 May 2029                            | 62,952.00        | 62,012.00         |
| 1,085,000.0000 | United States Treasury Note/Bond 4.625% 15 Jun 2027                          | 1,086,057.00     | 1,088,136.00      |
| 882,000.0000   | United States Treasury Note/Bond 4.625% 15 May 2044                          | 886,299.00       | 880,351.00        |
| 1,075,000.0000 | United States Treasury Note/Bond 4.625% 30 Jun 2026                          | 1,073,265.00     | 1,073,065.00      |
| 756,000.0000   | US Treasury Bill 4.75% 15 May 2054                                           | 755,041.00       | 766,516.00        |
|                |                                                                              | \$ 17,189,609.00 | \$ 16,907,813.00  |

See Independent Auditor's Report

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|--------------------------------------------------------|-------------------------------------------------------------------------------------|---------------|-------------------|
| <b>CORPORATE DEBT INSTRUMENTS AND STRUCTURED NOTES</b> |                                                                                     |               |                   |
| 150,000.0000                                           | Jpmorgan Chase Financial 7.5% 02 Dec 2025                                           | \$ 150,000.00 | \$ 150,000.00     |
| 10,000.0000                                            | AEP Transmission Co LLC 5.15% 01 Apr 2034                                           | 9,993.00      | 9,773.00          |
| 30,000.0000                                            | AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.3% 30 Jan 2032          | 28,817.00     | 25,819.00         |
| 55,000.0000                                            | Air Lease Corp 2.2% 15 Jan 2027                                                     | 54,340.00     | 50,773.00         |
| 10,000.0000                                            | Air Lease Corp 3.625% 01 Dec 2027                                                   | 10,362.00     | 9,439.00          |
| 35,000.0000                                            | Alcon Finance Corp 3% 23 Sep 2029                                                   | 34,503.00     | 31,677.00         |
| 25,000.0000                                            | American Assets Trust LP 3.375% 01 Feb 2031                                         | 22,195.00     | 20,514.00         |
| 10,000.0000                                            | American Homes 4 Rent LP 2.375% 15 Jul 2031                                         | 7,656.00      | 8,139.00          |
| 10,000.0000                                            | American Homes 4 Rent LP 3.375% 15 Jul 2051                                         | 6,705.00      | 6,550.00          |
| 25,000.0000                                            | American Tower Corp 2.7% 15 Apr 2031                                                | 20,467.00     | 21,179.00         |
| 20,000.0000                                            | American Tower Corp 5.55% 15 Jul 2033                                               | 19,930.00     | 19,978.00         |
| 20,000.0000                                            | American Tower Corp 5.65% 15 Mar 2033                                               | 19,295.00     | 20,137.00         |
| 5,000.0000                                             | Amgen Inc 4.2% 22 Feb 2052                                                          | 3,810.00      | 3,954.00          |
| 15,000.0000                                            | Amgen Inc 5.25% 02 Mar 2033                                                         | 14,953.00     | 14,956.00         |
| 10,000.0000                                            | Aon Corp / Aon Global Holdings PLC 2.6% 02 Dec 2031                                 | 9,992.00      | 8,347.00          |
| 35,000.0000                                            | Aon Corp 2.8% 15 May 2030                                                           | 36,026.00     | 30,700.00         |
| 15,000.0000                                            | Arizona Public Service Co 3.35% 15 May 2050                                         | 10,367.00     | 10,064.00         |
| 30,000.0000                                            | Athene Global Funding 1.985% 19 Aug 2028                                            | 29,817.00     | 26,114.00         |
| 5,000.0000                                             | Athene Global Funding 2.717% 07 Jan 2029                                            | 5,000.00      | 4,435.00          |
| 15,000.0000                                            | Athene Global Funding 3.205% 08 Mar 2027                                            | 15,000.00     | 14,005.00         |
| 55,000.0000                                            | Avolon Holdings Funding Ltd 2.528% 18 Nov 2027                                      | 55,494.00     | 49,468.00         |
| 25,000.0000                                            | Avolon Holdings Funding Ltd 2.875% 15 Feb 2025                                      | 24,982.00     | 24,492.00         |
| 25,000.0000                                            | Bacardi Ltd 4.45% 15 May 2025                                                       | 27,765.00     | 24,700.00         |
| 35,000.0000                                            | Bank of America Corp Variable 1.658% 11 Mar 2027                                    | 34,233.00     | 32,815.00         |
| 55,000.0000                                            | Bank of America CORP Variable 1.734% 22 Jul 2027                                    | 55,000.00     | 50,981.00         |
| 40,000.0000                                            | Bank of America Corp Variable 2.087% 14 Jun 2029                                    | 39,934.00     | 35,486.00         |
| 45,000.0000                                            | Bank of America Corp Variable 2.299% 21 Jul 2032                                    | 36,191.00     | 36,838.00         |
| 225,000.0000                                           | Barclays Bank PLC 7.5% 11 Aug 2025                                                  | 225,000.00    | 226,237.00        |
| 400,000.0000                                           | Barclays Bank PLC 8% 01 Jul 2025                                                    | 400,000.00    | 400,040.00        |
| 400,000.0000                                           | Barclays Bank PLC 8% 02 Jun 2025                                                    | 400,000.00    | 403,160.00        |
| 50,000.0000                                            | Barings CLO Ltd 2018-IV BABS 2018-4A A1R F1t 15 Oct 2030                            | 50,000.00     | 49,991.00         |
| 30,000.0000                                            | BAT Capital Corp 4.54% 15 Aug 2047                                                  | 27,846.00     | 23,174.00         |
| 30,000.0000                                            | Bayer US Finance II LLC 4.4% 15 Jul 2044                                            | 33,073.00     | 22,888.00         |
| 60,000.0000                                            | Bayer US Finance II LLC 4.625% 25 Jun 2038                                          | 65,070.00     | 50,417.00         |
| 108,362.3200                                           | Bayview MSR Opportunity Master Fund Trust 2021-INV4 BVINV 2021-4 A8 Var 25 Oct 2051 | 91,346.00     | 92,934.00         |
| 24,773.8700                                            | Bear Stearns ALT-A Trust 2004-12 BALTA 2004-12 1M1 F1t 25 Jan 2035                  | 24,588.00     | 24,457.00         |
| 20,000.0000                                            | Berry Global Inc 1.57% 15 Jan 2026                                                  | 19,832.00     | 18,790.00         |
| 40,000.0000                                            | Berry Global Inc 1.65% 15 Jan 2027                                                  | 34,636.00     | 36,428.00         |
| 52,000.0000                                            | BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 AS Var 15 Aug 2056                         | 54,056.00     | 54,189.00         |
| 60,000.0000                                            | BMO Mortgage Trust 6.866% 15 Feb 2057                                               | 61,797.00     | 62,839.00         |

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## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

| (a) | (b) (c) Description of investment                                                                             | (d) Cost     | (e) Current Value |
|-----|---------------------------------------------------------------------------------------------------------------|--------------|-------------------|
|     | 15,000.0000 Boeing Co/The 4.875% 01/05/2025                                                                   | \$ 16,804.00 | \$ 14,841.00      |
|     | 20,000.0000 Boeing Co/The 5.805% 01 May 2050                                                                  | 18,488.00    | 18,108.00         |
|     | 10,000.0000 Boeing Co/The 6.528% 01 May 2034                                                                  | 10,000.00    | 10,239.00         |
|     | 3,808.1400 Brazos Education Loan Authority Inc BELA 2012-1 A1 Flt 26 Dec 2035                                 | 3,702.00     | 3,804.00          |
|     | 58,466.6500 BX Commercial Mortgage Trust 2020-VKNG BX 2020-VKNG A Flt 15 Oct 2037                             | 58,622.00    | 58,138.00         |
|     | 15,000.0000 BX Trust 2019-OC11 BX 2019-OC11 A 3.202% 09 Dec 2041                                              | 15,449.00    | 13,338.00         |
|     | 90,000.0000 BXHPP Trust 2021-FILM BXHPP 2021-FILM A Flt 15 Aug 2036                                           | 85,950.00    | 86,441.00         |
|     | 30,000.0000 Centene Corp 3% 15 Oct 2030                                                                       | 30,000.00    | 25,650.00         |
|     | 30,000.0000 Century Plaza Towers 2019-CPT CPTS 2019-CPT A 2.865% 13 Nov 2039                                  | 30,899.00    | 25,699.00         |
|     | 30,000.0000 Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032  | 26,014.00    | 23,136.00         |
|     | 25,000.0000 Charter Communications Operating LLC / Charter Communications Operating Capital 4.8% 01 Mar 2050  | 27,626.00    | 18,340.00         |
|     | 5,000.0000 Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% 01 Apr 2038 | 5,336.00     | 4,354.00          |
|     | 26,000.0000 Cigna Group/The 3.4% 15 Mar 2051                                                                  | 26,450.00    | 17,766.00         |
|     | 100,000.0000 Citigroup Commercial Mortgage Trust 2020-420K CGCMT 2020-420K A 2.456% 10 Nov 2042               | 84,937.00    | 83,238.00         |
|     | 375,000.0000 Citigroup Global Markets Holdings Inc/United States 7.75% 20 Aug 2025                            | 375,000.00   | 372,037.00        |
|     | 60,000.0000 Citigroup Global Markets Holdings Inc/United States 7.85% 30 Aug 2024                             | 60,000.00    | 59,544.00         |
|     | 400,000.0000 Citigroup Global Markets Holdings Inc/United States 7.95% 26 Sep 2025                            | 400,000.00   | 392,120.00        |
|     | 150,000.0000 Citigroup Global Markets Holdings Inc/United States 8.55% 02 Apr 2025                            | 150,000.00   | 151,620.00        |
|     | 15,000.0000 Citigroup Inc Variable 2.666% 29 Jan 2031                                                         | 13,146.00    | 13,062.00         |
|     | 10,000.0000 Citigroup Inc Variable 2.976% 05 Nov 2030                                                         | 9,052.00     | 8,907.00          |
|     | 5,000.0000 Citigroup Inc Variable 3.057% 25 Jan 2033                                                          | 4,539.00     | 4,247.00          |
|     | 5,000.0000 Columbia Pipelines Operating Co LLC 6.036% 15 Nov 2033                                             | 4,998.00     | 5,110.00          |
|     | 20,000.0000 CommonSpirit Health 2.782% 01 Oct 2030                                                            | 20,263.00    | 17,322.00         |
|     | 28,525.4300 Credit-Based Asset Servicing and Securitization LLC CBASS 2003-CB3 AF1 Stp 25 Dec 2032            | 24,318.00    | 26,819.00         |
|     | 91,165.1300 Csmc 2022-Nqm1 Trust CSMC 2022-NQM1 A1 Var 25 Nov 2066                                            | 79,029.00    | 79,997.00         |
|     | 20,000.0000 CVS Health Corp 5.05% 25 Mar 2048                                                                 | 21,667.00    | 17,308.00         |
|     | 30,000.0000 DC Office Trust 2019-MTC DCOT 2019-MTC A 2.965% 15 Sep 2045                                       | 30,898.00    | 25,578.00         |
|     | 68,474.1600 Delta Air Lines 2020-1 Class AA Pass Through Trust 2% 10 Dec 2029                                 | 68,474.00    | 62,251.00         |
|     | 9,000.0000 Duke Energy Carolinas LLC 5.35% 15 Jan 2053                                                        | 9,581.00     | 8,603.00          |
|     | 67,000.0000 Duke Energy Corp 3.4% 15 Jun 2029                                                                 | 66,898.00    | 61,936.00         |
|     | 3,000.0000 Energy Transfer LP 6.55% 01 Dec 2033                                                               | 2,997.00     | 3,179.00          |
|     | 30,000.0000 Evergy Missouri West Inc 5.65% 01 Jun 2034                                                        | 29,973.00    | 30,166.00         |
|     | 35,000.0000 Eversource Energy 5.95% 01 Feb 2029                                                               | 34,960.00    | 35,790.00         |
|     | 8,000.0000 Extra Space Storage LP 2.2% 15 Oct 2030                                                            | 6,329.00     | 6,640.00          |
|     | 30,000.0000 Extra Space Storage LP 2.4% 15 Oct 2031                                                           | 24,722.00    | 24,648.00         |
|     | 65,000.0000 Farmers Insurance Exchange Variable 4.747% 01 Nov 2057                                            | 66,295.00    | 48,411.00         |
|     | 19,825.0100 First Franklin Mortgage Loan Trust 2004-FF5 FFML 2004-FF5 A3C Flt 25 Aug 2034                     | 18,344.00    | 17,737.00         |
|     | 25,000.0000 Global Payments Inc 5.3% 15 Aug 2029                                                              | 24,998.00    | 24,827.00         |
|     | 20,000.0000 GLP Capital LP / GLP Financing II Inc 3.25% 15 Jan 2032                                           | 15,982.00    | 16,807.00         |
|     | 5,000.0000 GLP Capital LP / GLP Financing II Inc 4% 15 Jan 2031                                               | 4,292.00     | 4,483.00          |
|     | 10,000.0000 GLP Capital LP / GLP Financing II Inc 5.375% 15 Apr 2026                                          | 10,553.00    | 9,918.00          |
|     | 50,000.0000 Goldentree Loan Management US Clo 4 Ltd GLM 2019-4A ARR Flt 24 Apr 2031                           | 50,000.00    | 50,051.00         |
|     | 50,000.0000 Goldman Sachs Group Inc/The Variable 1.431% 09 Mar 2027                                           | 49,954.00    | 46,655.00         |

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## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984      PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-----|--------------------------------------------------------------------------------------------------|--------------|-------------------|
|     | 50,000.0000 Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027                              | \$ 50,003.00 | \$ 45,923.00      |
|     | 250,000.0000 GS Finance Corp 7.7508% 03 Nov 2025                                                 | 250,000.00   | 250,000.00        |
|     | 122,767.8200 GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMBs 2021-PJ1 A2 Var 25 Jun 2051 | 119,238.00   | 97,566.00         |
|     | 74,419.8600 GS Mortgage-Backed Securities Trust 2021-INV1 GSMBs 2021-INV1 A6 Var 25 Dec 2051     | 65,036.00    | 64,112.00         |
|     | 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    | 15,452.00         |
|     | 30,000.0000 HCA Inc 4.125% 15 Jun 2029                                                           | 33,715.00    | 28,415.00         |
|     | 15,000.0000 Healthcare Realty Holdings LP 2.4% 15 Mar 2030                                       | 12,110.00    | 12,361.00         |
|     | 20,000.0000 Healthcare Realty Holdings LP 3.1% 15 Feb 2030                                       | 17,742.00    | 17,500.00         |
|     | 30,000.0000 HSBC Holdings PLC Variable 2.013% 22 Sep 2028                                        | 29,955.00    | 26,953.00         |
|     | 30,000.0000 Hudson Pacific Properties LP 3.95% 01 Nov 2027                                       | 27,736.00    | 25,081.00         |
|     | 30,000.0000 Hudson Yards 2019-55HY Mortgage Trust HY 2019-55HY A Var 10 Dec 2041                 | 30,832.00    | 26,026.00         |
|     | 25,000.0000 Humana Inc 3.7% 23 Mar 2029                                                          | 24,968.00    | 23,458.00         |
|     | 10,000.0000 Imperial Brands Fin PLC 6.125% 27 Jul 2027                                           | 9,896.00     | 10,174.00         |
|     | 35,000.0000 Indianapolis Pwr & Light 5.7% 01 Apr 2054                                            | 34,899.00    | 34,248.00         |
|     | 46,000.0000 International Flavors & Fragrances Inc 2.3% 01 Nov 2030                              | 41,590.00    | 38,352.00         |
|     | 5,000.0000 International Flavors & Fragrances Inc 3.468% 01 Dec 2050                             | 3,341.00     | 3,282.00          |
|     | 5,000.0000 International Flavors & Fragrances Inc 4.375% 01 Jun 2047                             | 3,525.00     | 3,866.00          |
|     | 10,000.0000 International Flavors & Fragrances Inc 5% 26 Sep 2048                                | 7,743.00     | 8,616.00          |
|     | 19,000.0000 Invitation Homes Operating Partnership LP 2% 15 Aug 2031                             | 13,800.00    | 15,111.00         |
|     | 20,000.0000 Invitation Homes Operating Partnership LP 5.5% 15 Aug 2033                           | 19,134.00    | 19,749.00         |
|     | 106,760.4600 J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052                   | 103,524.00   | 84,762.00         |
|     | 5,000.0000 JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl 3% 02 Feb 2029             | 4,918.00     | 4,461.00          |
|     | 10,000.0000 JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl 3.75% 01 Dec 2031         | 9,425.00     | 8,755.00          |
|     | 19,000.0000 JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl 6.75% 15 Mar 2034         | 18,975.00    | 20,142.00         |
|     | 25,000.0000 JBS USA Lux S A / JBS USA FO Note 3.000% 5/15/32                                     | 24,677.00    | 20,581.00         |
|     | 95,000.0000 Jersey Central Power & Light Co 2.75% 01 Mar 2032                                    | 94,740.00    | 78,506.00         |
|     | 100,000.0000 JP Morgan Mortgage Acquisition Trust 2007-CH1 JPMAC 2007-CH1 MV8 Flt 25 Nov 2036    | 99,875.00    | 102,154.00        |
|     | 20,000.0000 JPMorgan Chase & Co Variable 1.04% 04 Feb 2027                                       | 18,540.00    | 18,631.00         |
|     | 40,000.0000 JPMorgan Chase & Co Variable 1.561% 10/12/2025                                       | 40,000.00    | 39,256.00         |
|     | 40,000.0000 JPMorgan Chase & Co Variable 1.578% 22 Apr 2027                                      | 40,000.00    | 37,328.00         |
|     | 15,000.0000 JPMorgan Chase & Co Variable 1.953% 04 Feb 2032                                      | 12,349.00    | 12,201.00         |
|     | 5,000.0000 JPMorgan Chase & Co Variable 2.545% 08 Nov 2032                                       | 4,311.00     | 4,163.00          |
|     | 30,000.0000 JPMorgan Chase & Co Variable 2.58% 22 Apr 2032                                       | 26,883.00    | 25,338.00         |
|     | 5,000.0000 JPMorgan Chase & Co Variable 2.947% 24 Feb 2028                                       | 5,000.00     | 4,709.00          |
|     | 350,000.0000 JPMorgan Chase Financial 10 Jun 2025                                                | 350,000.00   | 349,755.00        |
|     | 150,000.0000 JPMorgan Chase Financial Co LLC 7.1% 18 Sep 2025                                    | 150,000.00   | 148,860.00        |
|     | 65,000.0000 Keyspan Gas East Corp 3.586% 18 Jan 2052                                             | 65,000.00    | 42,842.00         |
|     | 10,000.0000 Kilroy Realty LP 2.65% 15 Nov 2033                                                   | 7,766.00     | 7,360.00          |
|     | 20,000.0000 Lexington Realty Trust 2.375% 01 Oct 2031                                            | 15,258.00    | 15,961.00         |
|     | 54,968.4100 Madison Park Funding XLVIII Ltd MDPK 2021-48A A Flt 19 Apr 2033                      | 54,006.00    | 55,122.00         |
|     | 67,799.7500 Magnetite XII Ltd MAGNE 2015-12A AR4 Flt 15 Oct 2031                                 | 67,800.00    | 67,863.00         |
|     | 400,000.0000 Morgan Stanley Finance LLC 7.35% 10 Sep 2025                                        | 400,000.00   | 399,740.00        |

See Independent Auditor's Report

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-----|--------------------------------------------------------------------------------------|---------------|-------------------|
|     | 400,000.0000 Morgan Stanley Finance LLC 7.75% 17 Apr 2025                            | \$ 400,000.00 | \$ 398,620.00     |
|     | 250,000.0000 Morgan Stanley Finance LLC 7.8% 18 Jul 2025                             | 250,000.00    | 250,000.00        |
|     | 20,000.0000 Morgan Stanley Variable 1.164% 21 Oct 2025                               | 20,000.00     | 19,711.00         |
|     | 10,000.0000 Morgan Stanley Variable 1.512% 20 Jul 2027                               | 10,000.00     | 9,245.00          |
|     | 35,000.0000 Morgan Stanley Variable 1.593% 04 May 2027                               | 30,763.00     | 32,629.00         |
|     | 5,000.0000 Morgan Stanley Variable 1.928% 28 Apr 2032                                | 3,994.00      | 4,017.00          |
|     | 5,000.0000 Morgan Stanley Variable 2.239% 21 Jul 2032                                | 4,077.00      | 4,085.00          |
|     | 27,254.3200 MortgageIT Trust 2005-1 MHL 2005-1 1A1 Fit 25 Feb 2035                   | 27,263.00     | 27,038.00         |
|     | 47,061.6300 MortgageIT Trust 2005-5 MHL 2005-5 A1 Fit 25 Dec 2035                    | 46,299.00     | 44,979.00         |
|     | 37,000.0000 NRTH 2024-PARK Mortgage Trust NRTH 2024-PARK A Fit 15 Mar 2039           | 36,907.00     | 36,908.00         |
|     | 89,124.2600 OBX 2021-J3 Trust OBX 2021-J3 A4 Var 25 Oct 2051                         | 76,142.00     | 76,878.00         |
|     | 50,000.0000 OCP CLO 2014-6 Ltd OCP 2014-6A A1R2 Fit 17 Oct 2030                      | 50,000.00     | 50,137.00         |
|     | 50,000.0000 Octagon 67 Ltd OCT67 2023-1A A1 Fit 25 Apr 2036                          | 50,000.00     | 50,084.00         |
|     | 35,000.0000 One Bryant Park Trust 2019-OBP OBP 2019-OBP A 2.51641% 15 Sep 2054       | 35,000.00     | 29,633.00         |
|     | 25,000.0000 Open Text Corp 6.9% 01 Dec 2027                                          | 25,975.00     | 25,946.00         |
|     | 0.2100 Option One Mortgage Loan Trust 2006-1 OOMLT 2006-1 1A1 Fit 25 Jan 2036        | -             | -                 |
|     | 46,000.0000 Oracle Corp 3.95% 25 Mar 2051                                            | 44,912.00     | 34,205.00         |
|     | 50,000.0000 Palmer Square Loan Funding 2022-3 Ltd PSTAT 2022-3A A1BR Fit 15 Apr 2031 | 50,000.00     | 50,025.00         |
|     | 13,000.0000 Petroleos Mexicanos 6.35% 12 Feb 2048                                    | 8,043.00      | 8,295.00          |
|     | 2,000.0000 Petroleos Mexicanos 6.75% 21 Sep 2047                                     | 1,267.00      | 1,316.00          |
|     | 15,000.0000 Piedmont Operating Partnership LP 2.75% 01 Apr 2032                      | 12,078.00     | 11,001.00         |
|     | 20,000.0000 PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034         | 20,100.00     | 19,331.00         |
|     | 10,000.0000 PNC Financial Services Group Inc/The Variable 6.875% 20 Oct 2034         | 9,999.00      | 10,899.00         |
|     | 64,106.3400 PRKCM Trust 6.634% 25 May 2059                                           | 64,106.00     | 64,349.00         |
|     | 15,000.0000 Public Service Co of Colorado 5.25% 01 Apr 2053                          | 14,895.00     | 13,707.00         |
|     | 50,000.0000 Rad CLO 18 Ltd RAD 2023-18A A1 Fit 15 Apr 2036                           | 50,000.00     | 50,063.00         |
|     | 35,000.0000 Reynolds American Inc 5.7% 15 Aug 2035                                   | 42,021.00     | 34,254.00         |
|     | 5,000.0000 Reynolds American Inc 5.85% 15 Aug 2045                                   | 5,220.00      | 4,628.00          |
|     | 125,000.0000 Royal Bank of Canada 7.1% 08 Jan 2026                                   | 125,000.00    | 123,688.00        |
|     | 225,000.0000 Royal Bank of Canada 7.45% 18 Dec 2025                                  | 225,000.00    | 220,500.00        |
|     | 75,000.0000 Royal Bank of Canada 8.85% 01 May 2025                                   | 75,000.00     | 75,810.00         |
|     | 50,000.0000 Santander UK Group Holdings PLC Variable 1.673% 14 Jun 2027              | 45,362.00     | 46,219.00         |
|     | 18,382.2200 Sequoia Mortgage Trust 2003-3 SEMT 2003-3 A1 Fit 20 Jul 2033             | 17,348.00     | 16,571.00         |
|     | 45,000.0000 SLG Office Trust 2021-OVA SLG 2021-OVA A 2.5854% 15 Jul 2041             | 35,977.00     | 36,708.00         |
|     | 63,398.9100 SLM Student Loan Trust 2006-8 SLMA 2006-8 A6 Fit 25 Jan 2041             | 55,633.00     | 61,572.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-2 SLMA 2008-2 B Fit 25 Jan 2083              | 25,982.00     | 30,133.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-3 SLMA 2008-3 B Fit 26 Apr 2083              | 26,568.00     | 30,416.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-4 SLMA 2008-4 B Fit 25 Apr 2073              | 27,089.00     | 30,439.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-5 SLMA 2008-5 B Fit 25 Jul 2073              | 29,093.00     | 29,969.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-6 SLMA 2008-6 B Fit 26 Jul 2083              | 28,657.00     | 30,367.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-7 SLMA 2008-7 B Fit 26 Jul 2083              | 28,811.00     | 29,748.00         |
|     | 50,000.0000 Southern Co Gas Capital Corp 3.25% 15 Jun 2026                           | 51,671.00     | 48,015.00         |
|     | 25,000.0000 Southwestern Elec Power 3.25% 01 Nov 2051                                | 16,056.00     | 15,730.00         |

See Independent Auditor's Report

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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       |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------------|-------------------------|-------------------------|
|                                     | 50,000.0000 Southwestern Electric Power Co 2.75% 01 Oct 2026                                                    | \$ 49,948.00            | \$ 47,211.00            |
|                                     | 37,500.0000 Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 5.152% 20 Mar 2028  | 42,469.00               | 37,321.00               |
|                                     | 4,349.3400 Structured Asset Securities Corp Mortgage Pass-Through Ctfs Ser 2003-34A SASC 2003-34A 3A3 Var 11/25 | 4,208.00                | 4,253.00                |
|                                     | 16,000.0000 T-Mobile USA Inc 3.375% 15 Apr 2029                                                                 | 14,209.00               | 14,776.00               |
|                                     | 20,000.0000 Take-Two Interactive Software Inc 4% 14 Apr 2032                                                    | 20,007.00               | 18,195.00               |
|                                     | 5,000.0000 Teachers Insurance & Annuity Association of America 4.27% 15 May 2047                                | 6,256.00                | 3,978.00                |
|                                     | 85,000.0000 Time Warner Cable LLC 5.5% 01 Sep 2041                                                              | 83,426.00               | 70,787.00               |
|                                     | 10,000.0000 Time Warner Cable LLC 5.875% 15 Nov 2040                                                            | 9,134.00                | 8,677.00                |
|                                     | 225,000.0000 UBS AG/London 7.45% 28 Oct 2025                                                                    | 225,000.00              | 223,335.00              |
|                                     | 425,000.0000 UBS AG/London 8.1% 30 May 2025                                                                     | 425,000.00              | 419,093.00              |
|                                     | 125,000.0000 UBS AG/London 8.4% 23 Jun 2025                                                                     | 125,000.00              | 125,100.00              |
|                                     | 35,000.0000 United Airlines 2023-1 Class A Pass Through Trust 5.8% 15 Jan 2036                                  | 35,000.00               | 35,530.00               |
|                                     | 10,000.0000 UnitedHealth Group Inc 4.45% 15 Dec 2048                                                            | 12,609.00               | 8,605.00                |
|                                     | 30,000.0000 US Bancorp Variable 4.839% 01 Feb 2034                                                              | 29,641.00               | 28,441.00               |
|                                     | 10,000.0000 US Bancorp Variable 5.85% 21 Oct 2033                                                               | 10,000.00               | 10,156.00               |
|                                     | 20,000.0000 VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029                                            | 17,774.00               | 18,486.00               |
|                                     | 5,000.0000 VICI Properties LP 5.625% 15 May 2052                                                                | 4,989.00                | 4,509.00                |
|                                     | 45,824.3600 WaMu Mortgage Pass-Through Certificates Series 2004-AR12 Trust WAMU 2004-AR12 A2A Flt 25 Oct 2044   | 44,575.00               | 43,006.00               |
|                                     | 42,230.3100 WaMu Mortgage Pass-Through Certificates Series 2005-AR13 Trust WAMU 2005-AR13 A1A1 Flt 25 Oct 2045  | 40,534.00               | 40,456.00               |
|                                     | 15,000.0000 Warnermedia Holdings Inc 4.279% 15 Mar 2032                                                         | 13,188.00               | 13,092.00               |
|                                     | 50,000.0000 Warnermedia Holdings Inc 5.05% 15 Mar 2042                                                          | 50,000.00               | 40,671.00               |
|                                     | 63,000.0000 Warnermedia Holdings Inc 5.141% 15 Mar 2052                                                         | 58,832.00               | 49,052.00               |
|                                     | 90,000.0000 Wells Fargo & Co Variable 2.393% 02 Jun 2028                                                        | 92,462.00               | 82,889.00               |
|                                     | 45,000.0000 Wells Fargo & Co Variable 2.879% 30 Oct 2030                                                        | 46,974.00               | 39,918.00               |
|                                     | 20,000.0000 Wells Fargo & Co Variable 4.897% 25 Jul 2033                                                        | 19,418.00               | 19,237.00               |
|                                     | 10,000.0000 Willis North America Inc 2.95% 15 Sep 2029                                                          | 10,304.00               | 8,958.00                |
|                                     | 5,000.0000 Willis North America Inc 5.35% 15 May 2033                                                           | 4,763.00                | 4,903.00                |
|                                     | 35,000.0000 Wisconsin Power and Light Co 5.375% 30 Mar 2034                                                     | 34,934.00               | 34,769.00               |
|                                     |                                                                                                                 | <u>\$ 10,544,418.00</u> | <u>\$ 10,193,749.00</u> |
| PARTNERSHIP/JOINT VENTURE INTERESTS |                                                                                                                 |                         |                         |
|                                     | Blacksand Capital Opportunity Fund I, L.P                                                                       | \$ 3,572,445.00         | \$ 1,260,832.00         |
|                                     | Blacksand Capital Opportunity Fund II, LP                                                                       | 10,799,780.00           | 14,870,615.00           |
|                                     |                                                                                                                 | <u>\$ 14,372,225.00</u> | <u>\$ 16,131,447.00</u> |

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## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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        |
|--------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------|--------------------------|--------------------------|
| <u>VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES (MUTUAL FUNDS &amp; ETF)</u> |                                                                                          |                          |                          |
| 160,901.0500                                                                         | Abbey Capital Multi Asset Fund                                                           | \$ 2,000,000.00          | \$ 2,004,827.00          |
| 481,838.0300                                                                         | American High-Income Trust                                                               | 4,620,762.00             | 4,606,372.00             |
| (2,171.7080)                                                                         | American High-Income Trust                                                               | (20,762.00)              | (20,762.00)              |
| 490,466.9900                                                                         | BlackRock Systematic Multi-Strategy Fund                                                 | 4,922,245.00             | 4,997,859.00             |
| 455,370.9400                                                                         | BrandywineGLOBAL High Yield Fund                                                         | 4,621,972.00             | 4,612,908.00             |
| 528,685.3500                                                                         | Goldman Sachs Absolute Return Tracker Fund                                               | 5,383,168.00             | 5,133,535.00             |
| 319,148.9400                                                                         | Goldman Sachs GQG Partners International Opportunities Fund                              | 7,500,000.00             | 7,397,872.00             |
| 196,887.7400                                                                         | International Growth and Income Fund                                                     | 6,579,189.00             | 7,341,944.00             |
| 87,716.0000                                                                          | iShares MSCI USA Min Vol Factor ETF                                                      | 5,759,770.00             | 7,364,635.00             |
| 127,877.2400                                                                         | John Hancock Funds II - Alternative Asset Allocation Fund                                | 2,000,000.00             | 2,008,951.00             |
| 0.0250                                                                               | Vanguard High-Yield Corporate Fund                                                       | -                        | -                        |
| 34,232.0000                                                                          | Vanguard S&P 500 ETF                                                                     | 13,474,865.00            | 17,120,361.00            |
|                                                                                      |                                                                                          | <u>\$ 56,841,209.00</u>  | <u>\$ 62,568,502.00</u>  |
| <u>OTHER</u>                                                                         |                                                                                          |                          |                          |
| 10,000.0000                                                                          | California St Hlth Facs Fing A Ref-Cedars Sinai Health System 01 Dec 2021 3% 15 Aug 2051 | \$ 7,511.00              | \$ 8,006.00              |
| 30,000.0000                                                                          | New York City Ny Transitional Build America Bonds-Sub 16 Aug 2010 5.508% 01 Aug 2037     | 40,565.00                | 29,879.00                |
| 0.0100                                                                               | Northstar Education Finance Inc NEF 2007-1 A1 Ftr 28 Apr 2030                            | -                        | -                        |
| 50,000.0000                                                                          | Univ Of California Ca Rgts Med Txbt-Ser N 05 Mar 2020 3.256% 15 May 2060                 | 50,000.00                | 33,366.00                |
|                                                                                      |                                                                                          | <u>\$ 98,076.00</u>      | <u>\$ 71,251.00</u>      |
| TOTAL INVESTMENTS                                                                    |                                                                                          | <u>\$ 107,634,300.00</u> | <u>\$ 114,461,525.00</u> |

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## 5% Series Reportable Transactions By Broker

**Beginning Market Value: \$93,191,337.97**

**Comparative Value (5%): \$4,659,566.90**

| Trade Date<br>Settlement Date                | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>BANK OF MONTREAL, CHICAGO BRANCH 3272</i> |                                                                                                                                             |                     |            |                  |                          |
| <b>Purchases</b>                             |                                                                                                                                             |                     |            |                  |                          |
| July 5, 2023<br>July 6, 2023                 | Purchase 26,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.44% Paid Accrued Interest of \$19.61               | 26,000.00           | 25,854.77  | 25,854.77        |                          |
| July 11, 2023<br>July 17, 2023               | Purchase 414,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Jul 2026 @ 99.86% Paid Accrued Interest of \$101.25               | 414,000.00          | 413,412.53 | 413,412.53       |                          |
| July 31, 2023<br>August 1, 2023              | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 93.42% Paid Accrued Interest of \$92.20               | 12,000.00           | 11,210.63  | 11,210.63        |                          |
| August 7, 2023<br>August 8, 2023             | Purchase 30,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.86% Paid Accrued Interest of \$268.51              | 30,000.00           | 27,857.35  | 27,857.35        |                          |
| August 9, 2023<br>August 15, 2023            | Purchase 240,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.97%                                 | 240,000.00          | 237,523.28 | 237,523.28       |                          |
| August 8, 2023<br>August 15, 2023            | Purchase 32,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.78%                                                                  | 32,000.00           | 31,609.07  | 31,609.07        |                          |
| August 4, 2023<br>August 15, 2023            | Purchase 12,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.62%                                                                  | 12,000.00           | 11,834.47  | 11,834.47        |                          |
| August 9, 2023<br>August 15, 2023            | Purchase 32,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 99.12%                                                                  | 32,000.00           | 31,717.28  | 31,717.28        |                          |
| August 9, 2023<br>August 15, 2023            | Purchase 119,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 99.04%                                 | 119,000.00          | 117,863.05 | 117,863.05       |                          |
| August 21, 2023<br>August 22, 2023           | Purchase 24,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.29% Paid Accrued Interest of \$17.69 | 24,000.00           | 23,109.38  | 23,109.38        |                          |

See Independent Auditor's Report

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                  | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                              |                     |           |                  |                          |
| August 24, 2023<br>August 31, 2023       | Purchase 24,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 98.51% Paid Accrued Interest of \$45.65                       | 24,000.00           | 23,641.61 | 23,641.61        |                          |
| August 30, 2023<br>August 31, 2023       | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.42% Paid Accrued Interest of \$17.12                 | 9,000.00            | 8,947.38  | 8,947.38         |                          |
| September 6, 2023<br>September 8, 2023   | Purchase 13,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.66% Paid Accrued Interest of \$32.85  | 13,000.00           | 12,565.82 | 12,565.82        |                          |
| September 7, 2023<br>September 11, 2023  | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 96.12% Paid Accrued Interest of \$21.19                                   | 7,000.00            | 6,728.48  | 6,728.48         |                          |
| September 13, 2023<br>September 14, 2023 | Purchase 23,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.00% Paid Accrued Interest of \$82.03                | 23,000.00           | 22,540.00 | 22,540.00        |                          |
| September 15, 2023<br>September 18, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.11% Paid Accrued Interest of \$36.38                 | 9,000.00            | 8,739.71  | 8,739.71         |                          |
| September 20, 2023<br>September 22, 2023 | Purchase 4,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.25% Paid Accrued Interest of \$16.01   | 4,000.00            | 3,849.84  | 3,849.84         |                          |
| September 21, 2023<br>September 25, 2023 | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 93.07% Paid Accrued Interest of \$32.17                                   | 7,000.00            | 6,515.20  | 6,515.20         |                          |
| September 28, 2023<br>October 2, 2023    | Purchase 21,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.32% Paid Accrued Interest of \$106.14 | 21,000.00           | 19,808.09 | 19,808.09        |                          |

See Independent Auditor's Report

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                              |                     |            |                  |                          |
| September 29, 2023<br>October 2, 2023 | Purchase 65,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.86% Paid Accrued Interest of \$328.53 | 65,000.00           | 61,658.59  | 61,658.59        |                          |
| September 29, 2023<br>October 3, 2023 | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.07% Paid Accrued Interest of \$1.90                 | 5,000.00            | 5,003.71   | 5,003.71         |                          |
| October 3, 2023<br>October 5, 2023    | Purchase 32,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.80% Paid Accrued Interest of \$171.85 | 32,000.00           | 29,696.25  | 29,696.25        |                          |
| October 6, 2023<br>October 11, 2023   | Purchase 9,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 87.30% Paid Accrued Interest of \$57.50                                   | 9,000.00            | 7,856.72   | 7,856.72         |                          |
| October 11, 2023<br>October 13, 2023  | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.38% Paid Accrued Interest of \$37.28   | 6,000.00            | 5,662.50   | 5,662.50         |                          |
| October 23, 2023<br>October 24, 2023  | Purchase 69,000.00 Par Value of United States Treasury Bill Zero 18 Apr 2024 @ 97.39%                                                        | 69,000.00           | 67,201.98  | 67,201.98        |                          |
| October 25, 2023<br>October 26, 2023  | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.05% Paid Accrued Interest of \$16.43                 | 5,000.00            | 4,952.27   | 4,952.27         |                          |
| November 2, 2023<br>November 6, 2023  | Purchase 13,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 89.04% Paid Accrued Interest of \$120.95                                 | 13,000.00           | 11,574.57  | 11,574.57        |                          |
| November 7, 2023<br>November 9, 2023  | Purchase 3,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 90.17% Paid Accrued Interest of \$28.92                                   | 3,000.00            | 2,705.04   | 2,705.04         |                          |
| November 9, 2023<br>November 15, 2023 | Purchase 150,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 98.93%                                                  | 150,000.00          | 148,401.80 | 148,401.80       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |           |                  |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.11%                                   | 14,000.00           | 14,155.15 | 14,155.15        |                          |
| November 13, 2023<br>November 15, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 100.12%                                   | 12,000.00           | 12,014.17 | 12,014.17        |                          |
| November 15, 2023<br>November 16, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.14% Paid Accrued Interest of \$0.78    | 6,000.00            | 6,068.30  | 6,068.30         |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.14% Paid Accrued Interest of \$5.56     | 3,000.00            | 3,034.34  | 3,034.34         |                          |
| November 29, 2023<br>December 1, 2023  | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.77% Paid Accrued Interest of \$15.82    | 8,000.00            | 8,141.56  | 8,141.56         |                          |
| December 4, 2023<br>December 5, 2023   | Purchase 28,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.42% Paid Accrued Interest of \$18.65 | 28,000.00           | 28,118.05 | 28,118.05        |                          |
| December 6, 2023<br>December 8, 2023   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.12% Paid Accrued Interest of \$19.90    | 7,000.00            | 7,218.48  | 7,218.48         |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.35% Paid Accrued Interest of \$25.10    | 7,000.00            | 7,164.61  | 7,164.61         |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.78% Paid Accrued Interest of \$10.76  | 6,000.00            | 6,106.64  | 6,106.64         |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.78% Paid Accrued Interest of \$10.76  | 6,000.00            | 6,106.88  | 6,106.88         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| December 14, 2023<br>December 15, 2023 | Purchase 311,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.77%                                 | 311,000.00          | 313,405.39 | 313,405.39       |                          |
| December 14, 2023<br>December 18, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 102.10% Paid Accrued Interest of \$12.91  | 6,000.00            | 6,125.86   | 6,125.86         |                          |
| December 18, 2023<br>December 19, 2023 | Purchase 179,000.00 Par Value of United States Treasury Bill Zero 16 Apr 2024 @ 98.28%                                         | 179,000.00          | 175,914.31 | 175,914.31       |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.61% Paid Accrued Interest of \$159.86 | 25,000.00           | 26,653.15  | 26,653.15        |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 15,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.73% Paid Accrued Interest of \$97.87  | 15,000.00           | 16,010.09  | 16,010.09        |                          |
| January 5, 2024<br>January 8, 2024     | Purchase 40,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.87% Paid Accrued Interest of \$32.97   | 40,000.00           | 39,549.39  | 39,549.39        |                          |
| January 5, 2024<br>January 8, 2024     | Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.83% Paid Accrued Interest of \$86.54  | 105,000.00          | 103,772.87 | 103,772.87       |                          |
| January 8, 2024<br>January 9, 2024     | Purchase 31,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.02% Paid Accrued Interest of \$28.74   | 31,000.00           | 30,694.84  | 30,694.84        |                          |
| January 17, 2024<br>January 19, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.18% Paid Accrued Interest of \$56.25    | 7,000.00            | 7,222.30   | 7,222.30         |                          |
| January 19, 2024<br>January 22, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 103.06% Paid Accrued Interest of \$141.98 | 16,000.00           | 16,488.85  | 16,488.85        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |           |                  |                          |
| January 22, 2024<br>January 23, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.24% Paid Accrued Interest of \$144.07 | 16,000.00           | 16,677.89 | 16,677.89        |                          |
| January 24, 2024<br>January 26, 2024   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.57% Paid Accrued Interest of \$35.60    | 4,000.00            | 4,102.66  | 4,102.66         |                          |
| January 26, 2024<br>January 30, 2024   | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.71% Paid Accrued Interest of \$28.19    | 3,000.00            | 3,081.33  | 3,081.33         |                          |
| January 25, 2024<br>January 31, 2024   | Purchase 45,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.86%                                       | 45,000.00           | 44,935.17 | 44,935.17        |                          |
| January 26, 2024<br>January 31, 2024   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.72%                                        | 4,000.00            | 3,988.91  | 3,988.91         |                          |
| February 2, 2024<br>February 6, 2024   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 100.05% Paid Accrued Interest of \$2.64       | 4,000.00            | 4,001.88  | 4,001.88         |                          |
| February 7, 2024<br>February 8, 2024   | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.70% Paid Accrued Interest of \$122.01 | 11,000.00           | 11,516.51 | 11,516.51        |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.81%                                    | 39,000.00           | 37,756.82 | 37,756.82        |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.35% Paid Accrued Interest of \$26.15   | 14,000.00           | 13,909.22 | 13,909.22        |                          |
| February 20, 2024<br>February 22, 2024 | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88% Paid Accrued Interest of \$19.34       | 8,000.00            | 7,910.63  | 7,910.63         |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 71,000.00 Par Value of USA Treasury Nts 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.72%                                    | 71,000.00           | 70,800.58 | 70,800.58        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                               |                     |           |                  |                          |
| January 26, 2024<br>February 29, 2024 | Purchase 40,000.00 Par Value 40,000.00 Current<br>Face of Ginnie Mae 6.5% 20 Feb 2054 @99.9375<br>% Paid Accrued Interest of \$65.00                          | 40,000.00           | 39,975.00 | 39,975.00        |                          |
| February 29, 2024<br>March 1, 2024    | Purchase 35,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 98.05%<br>Paid Accrued Interest of \$61.30                            | 35,000.00           | 34,316.41 | 34,316.41        |                          |
| March 4, 2024<br>March 6, 2024        | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 98.24%<br>Paid Accrued Interest of \$8.79                                 | 4,000.00            | 3,929.69  | 3,929.69         |                          |
| March 5, 2024<br>March 6, 2024        | Purchase 37,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.10% Paid Accrued Interest of<br>\$91.48 | 37,000.00           | 37,406.49 | 37,406.49        |                          |
| March 5, 2024<br>March 6, 2024        | Purchase 38,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.36% Paid Accrued Interest of<br>\$93.96 | 38,000.00           | 38,517.45 | 38,517.45        |                          |
| March 6, 2024<br>March 7, 2024        | Purchase 38,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.25% Paid Accrued Interest of<br>\$98.65 | 38,000.00           | 38,474.07 | 38,474.07        |                          |
| March 6, 2024<br>March 7, 2024        | Purchase 52,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @<br>100.14% Paid Accrued Interest of \$127.50                          | 52,000.00           | 52,070.43 | 52,070.43        |                          |
| March 7, 2024<br>March 8, 2024        | Purchase 31,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 102.01% Paid Accrued Interest of<br>\$84.31 | 31,000.00           | 31,622.05 | 31,622.05        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                |                     |            |                  |                          |
| March 8, 2024<br>March 11, 2024  | Purchase 38,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.93% Paid Accrued Interest of<br>\$117.45 | 38,000.00           | 38,733.25  | 38,733.25        |                          |
| March 11, 2024<br>March 15, 2024 | Purchase 75,000.00 Par Value of United States of<br>Amer Treas Notes 4.25% Nts 15 Mar 2027 USD<br>'AL-2027' @ 99.95%                                           | 75,000.00           | 74,960.65  | 74,960.65        |                          |
| March 13, 2024<br>March 15, 2024 | Purchase 8,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 98.45%<br>Paid Accrued Interest of \$25.49                                 | 8,000.00            | 7,876.25   | 7,876.25         |                          |
| March 19, 2024<br>March 20, 2024 | Purchase 46,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 99.23% Paid Accrued Interest of<br>\$193.35  | 46,000.00           | 45,647.58  | 45,647.58        |                          |
| March 20, 2024<br>March 22, 2024 | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 97.74%<br>Paid Accrued Interest of \$15.82                                 | 4,000.00            | 3,909.53   | 3,909.53         |                          |
| March 21, 2024<br>March 22, 2024 | Purchase 32,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 99.41% Paid Accrued Interest of<br>\$142.42  | 32,000.00           | 31,811.29  | 31,811.29        |                          |
| March 28, 2024<br>April 1, 2024  | Purchase 21,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 98.39%<br>Paid Accrued Interest of \$112.79                            | 21,000.00           | 20,662.03  | 20,662.03        |                          |
| April 2, 2024<br>April 3, 2024   | Purchase 316,000.00 Par Value of United States<br>Treasury Bill Zero 16 Jul 2024 @ 98.50%                                                                      | 316,000.00          | 311,257.54 | 311,257.54       |                          |
| April 2, 2024<br>April 4, 2024   | Purchase 8,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.63%<br>Paid Accrued Interest of \$3.93                                | 8,000.00            | 7,970.00   | 7,970.00         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                               |                     |           |                  |                          |
| April 3, 2024<br>April 5, 2024   | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.90% Paid Accrued Interest of \$6.76  | 12,000.00           | 11,867.81 | 11,867.81        |                          |
| April 3, 2024<br>April 5, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.06% Paid Accrued Interest of \$3.94   | 7,000.00            | 6,934.10  | 6,934.10         |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.61%                                  | 47,000.00           | 46,816.88 | 46,816.88        |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.74%                                  | 58,000.00           | 57,850.66 | 57,850.66        |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%                                  | 32,000.00           | 31,951.77 | 31,951.77        |                          |
| May 6, 2024<br>May 15, 2024      | Purchase 92,000.00 Par Value of United States of Amer Treas Notes 4.625% BDS 15 May 2034 @ 99.00%                             | 92,000.00           | 91,079.60 | 91,079.60        |                          |
| May 13, 2024<br>May 15, 2024     | Purchase 35,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.16%                                                  | 35,000.00           | 35,054.59 | 35,054.59        |                          |
| May 13, 2024<br>May 15, 2024     | Purchase 18,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.00%                                                  | 18,000.00           | 18,000.00 | 18,000.00        |                          |
| May 9, 2024<br>May 15, 2024      | Purchase 66,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 99.63%                                                   | 66,000.00           | 65,758.28 | 65,758.28        |                          |
| May 14, 2024<br>May 15, 2024     | Purchase 30,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.00%                                                  | 30,000.00           | 30,000.00 | 30,000.00        |                          |
| May 17, 2024<br>May 21, 2024     | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.83% Paid Accrued Interest of \$15.84 | 6,000.00            | 6,049.92  | 6,049.92         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                     | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                 |                     |                       |                       |                          |
| May 20, 2024<br>May 22, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.49% Paid Accrued Interest of \$5.83     | 7,000.00            | 6,964.18              | 6,964.18              |                          |
| May 23, 2024<br>May 28, 2024   | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.19% Paid Accrued Interest of \$13.91    | 9,000.00            | 8,927.23              | 8,927.23              |                          |
| May 23, 2024<br>May 31, 2024   | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 99.10% Paid Accrued Interest of \$76.41   | 38,000.00           | 37,658.93             | 37,658.93             |                          |
| May 30, 2024<br>May 31, 2024   | Purchase 62,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                      | 62,000.00           | 61,818.01             | 61,818.01             |                          |
| June 7, 2024<br>June 10, 2024  | Purchase 31,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 99.99% Paid Accrued Interest of \$101.30  | 31,000.00           | 30,995.67             | 30,995.67             |                          |
| June 11, 2024<br>June 12, 2024 | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.77% Paid Accrued Interest of \$16.64    | 5,000.00            | 4,988.28              | 4,988.28              |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 27,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.29% Paid Accrued Interest of \$98.41  | 27,000.00           | 27,347.73             | 27,347.73             |                          |
| June 18, 2024<br>June 20, 2024 | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 102.17% Paid Accrued Interest of \$171.93 | 38,000.00           | 38,823.91             | 38,823.91             |                          |
| <b>Total Purchases</b>         |                                                                                                                                 |                     | <b>\$3,880,715.46</b> | <b>\$3,880,715.46</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                 |                     |                       |                       |                          |
| July 5, 2023<br>July 6, 2023   | Sale 27,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.65% Received Accrued Interest of \$112.87   | 27,000.00           | 26,636.13             | 26,921.38             | -285.25                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                   |                     |            |                  |                          |
| July 11, 2023<br>July 12, 2023     | Sale 428,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Jun 2026 @ 98.81% Received Accrued Interest of \$1,302.42 | 428,000.00          | 422,917.50 | 427,255.82       | -4,338.32                |
| August 4, 2023<br>August 7, 2023   | Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.00% Received Accrued Interest of \$107.57    | 13,000.00           | 11,700.00  | 12,601.25        | -901.25                  |
| August 7, 2023<br>August 8, 2023   | Sale 37,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 69.69% Received Accrued Interest of \$170.92        | 37,000.00           | 25,784.38  | 31,845.91        | -6,061.53                |
| August 8, 2023<br>August 9, 2023   | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.19% Received Accrued Interest of \$288.03    | 34,000.00           | 30,663.75  | 32,957.13        | -2,293.38                |
| August 9, 2023<br>August 10, 2023  | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.50% Received Accrued Interest of \$291.38    | 34,000.00           | 30,770.00  | 32,957.13        | -2,187.13                |
| August 9, 2023<br>August 10, 2023  | Sale 125,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 95.00% Received Accrued Interest of \$997.37   | 125,000.00          | 118,750.00 | 122,504.93       | -3,754.93                |
| August 9, 2023<br>August 10, 2023  | Sale 251,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.92% Received Accrued Interest of \$2,002.71 | 251,000.00          | 238,253.91 | 245,989.92       | -7,736.01                |
| August 11, 2023<br>August 15, 2023 | Sale 34,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 97.65%                            | 34,000.00           | 33,200.47  | 33,541.75        | -341.28                  |
| August 24, 2023<br>August 25, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.83% Received Accrued Interest of \$268.51    | 25,000.00           | 22,957.03  | 24,209.84        | -1,252.81                |
| August 30, 2023<br>August 31, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.70% Received Accrued Interest of \$113.72    | 10,000.00           | 9,270.31   | 9,683.94         | -413.63                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                                       |                     |            |                  |                          |
| September 5, 2023<br>September 6, 2023   | Sale 24,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>96.92% Received Accrued Interest of \$55.60     | 24,000.00           | 23,261.25  | 23,669.82        | -408.57                  |
| September 13, 2023<br>September 14, 2023 | Sale 24,000.00 Par Value of United States Treasury<br>Note/Bond 3.875% 15 May 2043 @ 91.29%<br>Received Accrued Interest of \$308.32                  | 24,000.00           | 21,909.37  | 23,241.46        | -1,332.09                |
| September 15, 2023<br>September 18, 2023 | Sale 12,000.00 Par Value of United States Treasury<br>Note/Bond 2% 15 Nov 2041 @ 67.91% Received<br>Accrued Interest of \$82.17                       | 12,000.00           | 8,148.75   | 10,328.41        | -2,179.66                |
| September 28, 2023<br>September 29, 2023 | Sale 18,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.88%<br>Received Accrued Interest of \$62.74                   | 18,000.00           | 17,798.20  | 18,005.96        | -207.76                  |
| October 25, 2023<br>October 26, 2023     | Sale 7,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.43% Received Accrued Interest of \$2.69        | 7,000.00            | 6,760.33   | 7,009.62         | -249.29                  |
| October 25, 2023<br>October 26, 2023     | Sale 3,000.00 Par Value of USA Treasury Bonds 4%<br>15 Aug 2053 @ 85.23% Received Accrued Interest<br>of \$24.21                                      | 3,000.00            | 2,557.03   | 2,922.31         | -365.28                  |
| October 27, 2023<br>October 30, 2023     | Sale 4,000.00 Par Value of USA Treasury Bonds 4%<br>15 Aug 2053 @ 86.22% Received Accrued Interest<br>of \$34.08                                      | 4,000.00            | 3,448.91   | 3,896.41         | -447.50                  |
| November 9, 2023<br>November 10, 2023    | Sale 16,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.94% Received Accrued<br>Interest of \$156.03                                    | 16,000.00           | 14,550.00  | 15,522.16        | -972.16                  |
| November 9, 2023<br>November 10, 2023    | Sale 158,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>93.97% Received Accrued Interest of \$1,447.44 | 158,000.00          | 148,470.63 | 154,017.67       | -5,547.04                |
| November 13, 2023<br>November 15, 2023   | Sale 13,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.00% Received Accrued<br>Interest of \$134.06                                    | 13,000.00           | 11,700.51  | 12,611.76        | -911.25                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                        |                     |            |                  |                          |
| November 15, 2023<br>November 16, 2023 | Sale 6,000.00 Par Value of USA Treasury Bonds 4%<br>15 Aug 2053 @ 90.94% Received Accrued Interest<br>of \$62.55                       | 6,000.00            | 5,456.25   | 5,820.82         | -364.57                  |
| November 28, 2023<br>November 29, 2023 | Sale 47,000.00 Par Value of United States Treasury<br>Note/Bond 5% 31 Oct 2025 @ 100.38% Received<br>Accrued Interest of \$187.23      | 47,000.00           | 47,178.09  | 46,945.46        | 232.63                   |
| December 4, 2023<br>December 5, 2023   | Sale 29,000.00 Par Value of United States Treasury<br>Note/Bond 5% 31 Oct 2025 @ 100.56% Received<br>Accrued Interest of \$139.42      | 29,000.00           | 29,163.13  | 28,966.35        | 196.78                   |
| December 14, 2023<br>December 15, 2023 | Sale 467,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.89% Received Accrued Interest of \$933.04 | 467,000.00          | 471,159.22 | 467,579.45       | 3,579.77                 |
| December 18, 2023<br>December 19, 2023 | Sale 39,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 30 Nov 2025 @ 100.78%<br>Received Accrued Interest of \$98.70   | 39,000.00           | 39,303.16  | 39,048.39        | 254.77                   |
| January 2, 2024<br>January 3, 2024     | Sale 26,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 15 Aug 2043 @ 101.47%<br>Received Accrued Interest of \$435.84  | 26,000.00           | 26,381.88  | 25,364.98        | 1,016.90                 |
| January 3, 2024<br>January 4, 2024     | Sale 16,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 15 Aug 2043 @ 101.59%<br>Received Accrued Interest of \$270.11  | 16,000.00           | 16,255.00  | 15,609.21        | 645.79                   |
| January 5, 2024<br>January 8, 2024     | Sale 40,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 30 Nov 2028 @ 101.66%<br>Received Accrued Interest of \$186.48  | 40,000.00           | 40,662.50  | 40,157.36        | 505.14                   |
| January 5, 2024<br>January 8, 2024     | Sale 105,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>103.66% Received Accrued Interest of \$970.31 | 105,000.00          | 108,839.06 | 105,338.69       | 3,500.37                 |
| January 8, 2024<br>January 9, 2024     | Sale 31,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 103.84%<br>Received Accrued Interest of \$290.63  | 31,000.00           | 32,191.56  | 31,099.99        | 1,091.57                 |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                               | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                           |                     |           |                  |                          |
| January 19, 2024<br>January 22, 2024   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.06%<br>Received Accrued Interest of \$323.37                                         | 17,000.00           | 16,670.63 | 16,584.79        | 85.84                    |
| January 22, 2024<br>January 23, 2024   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.20%<br>Received Accrued Interest of \$325.39                                         | 17,000.00           | 16,864.53 | 16,584.79        | 279.74                   |
| January 25, 2024<br>January 26, 2024   | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.48%<br>Received Accrued Interest of \$313.42                                        | 46,000.00           | 46,679.22 | 46,180.97        | 498.25                   |
| February 7, 2024<br>February 8, 2024   | Sale 11,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.59%<br>Received Accrued Interest of \$231.47                                         | 11,000.00           | 10,955.31 | 10,731.34        | 223.97                   |
| February 13, 2024<br>February 14, 2024 | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.09%<br>Received Accrued Interest of \$439.38, Federal Short Term Gain of \$1,233.07  | 37,000.00           | 38,884.69 | 37,651.62        | 1,233.07                 |
| February 26, 2024<br>February 27, 2024 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56% Received<br>Accrued Interest of \$213.63, Federal Short Term<br>Loss of \$679.82     | 72,000.00           | 70,965.00 | 71,644.82        | -679.82                  |
| March 5, 2024<br>March 6, 2024         | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.09%<br>Received Accrued Interest of \$540.77, Federal Short<br>Term Loss of \$250.71 | 37,000.00           | 38,514.69 | 38,765.40        | -250.71                  |
| March 5, 2024<br>March 6, 2024         | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.36%<br>Received Accrued Interest of \$555.38, Federal Short<br>Term Loss of \$156.54 | 38,000.00           | 39,656.56 | 39,813.10        | -156.54                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                          |                     |            |                  |                          |
| March 6, 2024<br>March 7, 2024   | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.25%<br>Received Accrued Interest of \$560.34, Federal Short Term Loss of \$198.10   | 38,000.00           | 39,615.00  | 39,813.10        | -198.10                  |
| March 6, 2024<br>March 7, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 108.56%<br>Received Accrued Interest of \$722.55, Federal Short Term Gain of \$3,332.70 | 49,000.00           | 53,195.63  | 49,862.93        | 3,332.70                 |
| March 7, 2024<br>March 8, 2024   | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 105.00%<br>Received Accrued Interest of \$461.17, Federal Short Term Gain of \$70.89    | 31,000.00           | 32,550.00  | 32,479.11        | 70.89                    |
| March 8, 2024<br>March 11, 2024  | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.92%<br>Received Accrued Interest of \$580.18, Federal Short Term Gain of \$57.21    | 38,000.00           | 39,870.31  | 39,813.10        | 57.21                    |
| March 11, 2024<br>March 12, 2024 | Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.54%<br>Received Accrued Interest of \$226.88, Federal Short Term Loss of \$126.54   | 77,000.00           | 76,645.08  | 76,771.62        | -126.54                  |
| March 19, 2024<br>March 20, 2024 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.22%<br>Received Accrued Interest of \$756.35, Federal Short Term Loss of \$1,174.18 | 46,000.00           | 47,020.63  | 48,194.81        | -1,174.18                |
| March 21, 2024<br>March 22, 2024 | Sale 32,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.47%<br>Received Accrued Interest of \$534.51, Federal Short Term Loss of \$736.83   | 32,000.00           | 32,790.00  | 33,526.83        | -736.83                  |
| April 2, 2024<br>April 3, 2024   | Sale 316,000.00 Par Value of United States Treasury Bill Zero 16 Apr 2024 @ 99.81%                                                                                       | 316,000.00          | 310,574.73 | 310,574.73       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                          |                     |            |                  |                          |
| April 11, 2024<br>April 12, 2024 | Sale 108,000.00 Par Value of United States Treasury Bill Zero 16 Jul 2024 @ 98.62%                                                                                       | 108,000.00          | 106,379.16 | 106,379.16       |                          |
| April 25, 2024<br>April 26, 2024 | Sale 48,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40%<br>Received Accrued Interest of \$140.66, Federal Short Term Loss of \$967.28   | 48,000.00           | 46,751.25  | 47,718.53        | -967.28                  |
| April 26, 2024<br>April 29, 2024 | Sale 60,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.53%<br>Received Accrued Interest of \$196.11, Federal Short Term Loss of \$1,129.42 | 60,000.00           | 58,518.75  | 59,648.17        | -1,129.42                |
| April 29, 2024<br>April 30, 2024 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.63%<br>Received Accrued Interest of \$111.58, Federal Short Term Loss of \$590.25   | 33,000.00           | 32,216.25  | 32,806.50        | -590.25                  |
| April 29, 2024<br>April 30, 2024 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 95.15% Received<br>Accrued Interest of \$82.42, Federal Short Term Loss of \$290.47        | 10,000.00           | 9,515.23   | 9,805.70         | -290.47                  |
| May 6, 2024<br>May 7, 2024       | Sale 97,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.00% Received<br>Accrued Interest of \$874.07, Federal Short Term Loss of \$1,874.71     | 97,000.00           | 93,120.00  | 94,994.71        | -1,874.71                |
| May 9, 2024<br>May 10, 2024      | Sale 70,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.55% Received<br>Accrued Interest of \$694.71, Federal Short Term Loss of \$2,496.58  | 70,000.00           | 65,482.81  | 67,979.39        | -2,496.58                |
| May 13, 2024<br>May 14, 2024     | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 94.03% Received<br>Accrued Interest of \$384.48, Federal Short Term Loss of \$1,140.40  | 37,000.00           | 34,791.56  | 35,931.96        | -1,140.40                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                 | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                             |                     |           |                  |                          |
| May 13, 2024<br>May 14, 2024   | Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$197.44, Federal Short Term Loss of \$613.82                          | 19,000.00           | 17,837.73 | 18,451.55        | -613.82                  |
| May 14, 2024<br>May 15, 2024   | Sale 32,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$336.26, Federal Short Term Loss of \$1,033.79                        | 32,000.00           | 30,042.50 | 31,076.29        | -1,033.79                |
| May 23, 2024<br>May 24, 2024   | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 97.30% Received Accrued Interest of \$477.32, Federal Short Term Loss of \$1,253.80 | 39,000.00           | 37,945.78 | 39,199.58        | -1,253.80                |
| May 23, 2024<br>May 24, 2024   | Sale 71,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.89% Received Accrued Interest of \$225.73, Federal Short Term Loss of \$24.31                          | 71,000.00           | 70,922.34 | 70,946.65        | -24.31                   |
| May 30, 2024<br>May 31, 2024   | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.19% Received Accrued Interest of \$245.45, Federal Short Term Gain of \$211.31                        | 63,000.00           | 63,118.13 | 62,906.82        | 211.31                   |
| June 7, 2024<br>June 10, 2024  | Sale 32,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 98.13% Received Accrued Interest of \$458.90, Federal Short Term Loss of \$763.77   | 32,000.00           | 31,400.00 | 32,163.77        | -763.77                  |
| June 12, 2024<br>June 13, 2024 | Sale 28,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.42% Received Accrued Interest of \$411.92, Federal Short Term Loss of \$305.17   | 28,000.00           | 27,838.13 | 28,143.30        | -305.17                  |
| June 18, 2024<br>June 20, 2024 | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond                                                                                              | 39,000.00           | 39,134.06 | 39,199.58        | -65.52                   |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                      | Description                                                                                                                                                          | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                           |                                                                                                                                                                      |                     |                       |                       |                          |
|                                                    | 02/44' @ 100.34% Received Accrued Interest of \$607.50, Federal Short Term Loss of \$65.52                                                                           |                     |                       |                       |                          |
| June 24, 2024<br>June 25, 2024                     | Sale 3,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 104.01% Received Accrued Interest of \$15.46, Federal Short Term Gain of \$126.35                    | 3,000.00            | 3,120.35              | 2,994.00              | 126.35                   |
| June 26, 2024<br>June 27, 2024                     | Sale 65,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.14% Received Accrued Interest of \$233.76, Federal Short Term Gain of \$173.47 | 65,000.00           | 65,093.95             | 64,920.48             | 173.47                   |
| <b>Total Sales</b>                                 |                                                                                                                                                                      |                     | <b>\$3,790,778.30</b> | <b>\$3,831,884.48</b> | <b>-\$41,106.18</b>      |
| <b>Total BANK OF MONTREAL, CHICAGO BRANCH 3272</b> |                                                                                                                                                                      |                     | <b>\$7,671,493.76</b> | <b>\$7,712,599.94</b> | <b>-\$41,106.18</b>      |
| <i>Barclays Capital Inc. Fixed In 7256</i>         |                                                                                                                                                                      |                     |                       |                       |                          |
| <b>Purchases</b>                                   |                                                                                                                                                                      |                     |                       |                       |                          |
| June 5, 2023<br>July 13, 2023                      | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.375 %                                                                    | 75,000.00           | 68,531.25             | 68,531.25             |                          |
| June 6, 2023<br>July 13, 2023                      | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 7/15/53 @98.3984375 %                                                              | 225,000.00          | 221,396.48            | 221,396.48            |                          |
| July 14, 2023<br>July 17, 2023                     | Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.26% Paid Accrued Interest of \$99.51                                        | 15,000.00           | 14,589.37             | 14,589.37             |                          |
| July 17, 2023<br>July 18, 2023                     | Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 96.73% Paid Accrued Interest of \$101.09                                       | 15,000.00           | 14,508.78             | 14,508.78             |                          |
| August 2, 2023<br>August 3, 2023                   | Purchase 21,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 96.88% Paid Accrued Interest of \$14.93                          | 21,000.00           | 20,376.24             | 20,376.24             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                    |                     |            |                  |                          |
| June 28, 2023<br>August 14, 2023         | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.875 %                            | 50,000.00           | 45,937.50  | 45,937.50        |                          |
| June 28, 2023<br>August 14, 2023         | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of Fnma Tba 30yr Mpt<br>3.500% 8/15/46 @91.875 %                | 50,000.00           | 45,937.50  | 45,937.50        |                          |
| June 28, 2023<br>August 14, 2023         | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.875 %                            | 50,000.00           | 45,937.50  | 45,937.50        |                          |
| August 17, 2023<br>August 31, 2023       | Purchase 42,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 97.28% Paid<br>Accrued Interest of \$79.89       | 42,000.00           | 40,855.75  | 40,855.75        |                          |
| September 12, 2023<br>September 13, 2023 | Purchase 9,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 Aug 2043 @<br>98.00% Paid Accrued Interest of \$31.03 | 9,000.00            | 8,820.00   | 8,820.00         |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 9/15/53<br>@89.72265625 %                     | 150,000.00          | 134,583.98 | 134,583.98       |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 9/15/53<br>@97.40234375 %                     | 225,000.00          | 219,155.27 | 219,155.27       |                          |
| August 8, 2023<br>September 14, 2023     | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 9/15/53 @97.40234375 %         | 225,000.00          | 219,155.27 | 219,155.27       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500% 9/15/53 @89.72265625 %         | 150,000.00          | 134,583.98 | 134,583.98       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 9/15/53<br>@89.72265625 %                     | 150,000.00          | 134,583.98 | 134,583.98       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                            |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.40234375 %                                   | 225,000.00          | 219,155.27 | 219,155.27       |                          |
| September 13, 2023<br>September 14, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.00% Paid Accrued Interest of \$32.10               | 9,000.00            | 8,820.00   | 8,820.00         |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053 @89.3359375 %                                 | 150,000.00          | 134,003.91 | 134,003.91       |                          |
| September 5, 2023<br>October 12, 2023    | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053 @96.4140625 %                                 | 225,000.00          | 216,931.64 | 216,931.64       |                          |
| October 24, 2023<br>October 25, 2023     | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.16% Paid Accrued Interest of \$28.43               | 9,000.00            | 8,924.07   | 8,924.07         |                          |
| October 25, 2023<br>October 26, 2023     | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.08% Paid Accrued Interest of \$13.14               | 4,000.00            | 3,963.13   | 3,963.13         |                          |
| November 3, 2023<br>November 7, 2023     | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 89.82% Paid Accrued Interest of \$65.91                                 | 7,000.00            | 6,287.70   | 6,287.70         |                          |
| November 6, 2023<br>November 8, 2023     | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.00% Paid Accrued Interest of \$26.85 | 3,000.00            | 2,819.88   | 2,819.88         |                          |
| October 6, 2023<br>November 13, 2023     | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @84.44140625 %                                  | 75,000.00           | 63,331.05  | 63,331.05        |                          |
| October 6, 2023<br>November 13, 2023     | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @84.44140625 %                      | 75,000.00           | 63,331.05  | 63,331.05        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Nov<br>2053 @84.44140625 %                      | 75,000.00           | 63,331.05  | 63,331.05        |                          |
| November 21, 2023<br>November 24, 2023 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.67%<br>Paid Accrued Interest of \$7.79     | 7,000.00            | 7,046.76   | 7,046.76         |                          |
| November 27, 2023<br>November 30, 2023 | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>100.00% Paid Accrued Interest of \$62.64  | 32,000.00           | 31,999.99  | 31,999.99        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.28%<br>Paid Accrued Interest of \$12.98    | 7,000.00            | 7,089.41   | 7,089.41         |                          |
| November 29, 2023<br>December 1, 2023  | Purchase 400,000.00 Par Value of Barclays Bank<br>PLC 8% 02 Jun 2025 @ 100.00%                                                       | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| December 4, 2023<br>December 6, 2023   | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>105.18% Paid Accrued Interest of \$8.22    | 3,000.00            | 3,155.39   | 3,155.39         |                          |
| December 5, 2023<br>December 6, 2023   | Purchase 14,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.54% Paid Accrued Interest of \$11.19 | 14,000.00           | 14,075.47  | 14,075.47        |                          |
| December 5, 2023<br>December 6, 2023   | Purchase 16,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.56% Paid Accrued Interest of \$12.79 | 16,000.00           | 16,089.37  | 16,089.37        |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Dec<br>2053 @85.75390625 %                      | 75,000.00           | 64,315.43  | 64,315.43        |                          |
| November 3, 2023<br>December 13, 2023  | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500%15 Dec 2053 @85.75390625 %          | 75,000.00           | 64,315.43  | 64,315.43        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                               |                     |           |                  |                          |
| December 11, 2023<br>December 13, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 107.04% Paid Accrued Interest of \$43.85 | 12,000.00           | 12,844.22 | 12,844.22        |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Dec 2053 @85.75390625 %                     | 75,000.00           | 64,315.43 | 64,315.43        |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.35% Paid Accrued Interest of \$10.76   | 3,000.00            | 3,070.54  | 3,070.54         |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 109.71% Paid Accrued Interest of \$11.74  | 3,000.00            | 3,291.33  | 3,291.33         |                          |
| January 2, 2024<br>January 4, 2024     | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 104.51% Paid Accrued Interest of \$67.99  | 11,000.00           | 11,496.29 | 11,496.29        |                          |
| January 3, 2024<br>January 5, 2024     | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 104.82% Paid Accrued Interest of \$81.96  | 13,000.00           | 13,627.15 | 13,627.15        |                          |
| January 8, 2024<br>January 10, 2024    | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.82% Paid Accrued Interest of \$14.01  | 12,000.00           | 11,978.91 | 11,978.91        |                          |
| January 10, 2024<br>January 11, 2024   | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.18% Paid Accrued Interest of \$3.40    | 3,000.00            | 2,975.27  | 2,975.27         |                          |
| December 6, 2023<br>January 16, 2024   | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @89.30078125 %                        | 75,000.00           | 66,975.59 | 66,975.59        |                          |
| December 6, 2023<br>January 16, 2024   | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @89.30078125 %            | 75,000.00           | 66,975.59 | 66,975.59        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                     |                     |            |                  |                          |
| December 6, 2023<br>January 16, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 1/15/54<br>@89.30078125 %                        | 75,000.00           | 66,975.59  | 66,975.59        |                          |
| January 12, 2024<br>January 17, 2024 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @<br>100.21% Paid Accrued Interest of \$19.85 | 10,000.00           | 10,021.48  | 10,021.48        |                          |
| January 17, 2024<br>January 19, 2024 | Purchase 8,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>107.25% Paid Accrued Interest of \$67.86  | 8,000.00            | 8,580.31   | 8,580.31         |                          |
| January 23, 2024<br>January 25, 2024 | Purchase 65,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.85%<br>Paid Accrued Interest of \$570.54 | 65,000.00           | 66,853.51  | 66,853.51        |                          |
| January 25, 2024<br>January 29, 2024 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.77%<br>Paid Accrued Interest of \$64.90   | 7,000.00            | 7,194.14   | 7,194.14         |                          |
| January 23, 2024<br>January 31, 2024 | Purchase 97,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.78%                | 97,000.00           | 96,787.46  | 96,787.46        |                          |
| January 29, 2024<br>January 31, 2024 | Purchase 400,000.00 Par Value of Barclays 8% 01<br>Jul 2025 @ 100.00%                                                               | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| January 4, 2024<br>February 13, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.66015625 %                        | 75,000.00           | 67,995.12  | 67,995.12        |                          |
| January 4, 2024<br>February 13, 2024 | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500% 2/15/54 @90.66015625 %            | 75,000.00           | 67,995.12  | 67,995.12        |                          |
| January 4, 2024<br>February 13, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.66015625 %                        | 75,000.00           | 67,995.12  | 67,995.12        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                 |                     |            |                  |                          |
| February 12, 2024<br>February 13, 2024 | Purchase 591,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.45%<br>Paid Accrued Interest of \$844.29  | 591,000.00          | 587,767.96 | 587,767.96       |                          |
| February 13, 2024<br>February 14, 2024 | Purchase 198,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.87%<br>Paid Accrued Interest of \$304.62  | 198,000.00          | 195,764.76 | 195,764.76       |                          |
| February 7, 2024<br>February 15, 2024  | Purchase 160,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.88%                                   | 160,000.00          | 159,800.01 | 159,800.01       |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 33,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.44% Paid Accrued Interest of \$396.18  | 33,000.00           | 33,806.03  | 33,806.03        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 131,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.89%<br>Paid Accrued Interest of \$215.93  | 131,000.00          | 129,541.60 | 129,541.60       |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.81%<br>Paid Accrued Interest of \$38.68    | 22,000.00           | 21,738.75  | 21,738.75        |                          |
| February 15, 2024<br>February 20, 2024 | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.02%<br>Paid Accrued Interest of \$54.95    | 25,000.00           | 24,755.85  | 24,755.85        |                          |
| February 16, 2024<br>February 21, 2024 | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.25%<br>Paid Accrued Interest of \$39.23 | 16,000.00           | 15,880.62  | 15,880.62        |                          |
| February 21, 2024<br>February 23, 2024 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.66%<br>Paid Accrued Interest of \$22.75     | 9,000.00            | 8,879.41   | 8,879.41         |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 97.46%<br>Paid Accrued Interest of \$6.04      | 5,000.00            | 4,873.25   | 4,873.25         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                     |                     |            |                  |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.54%<br>Paid Accrued Interest of \$48.57                        | 17,000.00           | 16,751.64  | 16,751.64        |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.52%<br>Paid Accrued Interest of \$120.00                       | 42,000.00           | 41,378.20  | 41,378.20        |                          |
| February 22, 2024<br>February 29, 2024 | Purchase 42,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 98.83% Paid Accrued Interest of \$72.69 | 42,000.00           | 41,507.82  | 41,507.82        |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 119,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.19%<br>Paid Accrued Interest of \$194.52                   | 119,000.00          | 115,657.77 | 115,657.77       |                          |
| March 7, 2024<br>March 8, 2024         | Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.38% Paid Accrued Interest of \$189.48                      | 76,000.00           | 75,524.99  | 75,524.99        |                          |
| March 8, 2024<br>March 12, 2024        | Purchase 10,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 100.27% Paid Accrued Interest of \$15.08                      | 10,000.00           | 10,027.35  | 10,027.35        |                          |
| February 1, 2024<br>March 13, 2024     | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.63671875 %                                              | 75,000.00           | 68,727.54  | 68,727.54        |                          |
| March 1, 2024<br>March 15, 2024        | Purchase 37,000.00 Par Value 37,000.00 Current Face of NRTH PARK Mortgage Trust 6.9413% 15 Mar 2041 @99.75 %                                        | 37,000.00           | 36,907.50  | 36,907.50        |                          |
| March 12, 2024<br>March 15, 2024       | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.76%                                                          | 3,000.00            | 2,992.73   | 2,992.73         |                          |
| March 14, 2024<br>March 18, 2024       | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.82%<br>Paid Accrued Interest of \$12.47                      | 6,000.00            | 5,989.46   | 5,989.46         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                              |                     |            |                  |                          |
| February 8, 2024<br>March 20, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 3/15/54 @98.15234375 %             | 175,000.00          | 171,766.60 | 171,766.60       |                          |
| February 8, 2024<br>March 20, 2024 | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 3/15/54 @98.15234375 % | 175,000.00          | 171,766.60 | 171,766.60       |                          |
| March 20, 2024<br>March 22, 2024   | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81% Paid Accrued Interest of \$15.24  | 6,000.00            | 5,988.52   | 5,988.52         |                          |
| March 5, 2024<br>April 11, 2024    | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/54 @89.46484375 %                       | 75,000.00           | 67,098.63  | 67,098.63        |                          |
| April 4, 2024<br>April 15, 2024    | Purchase 73,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 100.02%                                                  | 73,000.00           | 73,018.16  | 73,018.16        |                          |
| April 5, 2024<br>April 15, 2024    | Purchase 50,000.00 Par Value 50,000.00 Current Face of Barings CLO Ltd 2018-IV BABSN 2018-4A A1R Flt 15 Oct 2030 @100 %      | 50,000.00           | 50,000.00  | 50,000.00        |                          |
| May 7, 2024<br>May 10, 2024        | Purchase 225,000.00 Par Value of Barclays Bank PLC 11 Aug 2025 @ 100.00%                                                     | 225,000.00          | 225,000.00 | 225,000.00       |                          |
| April 4, 2024<br>May 13, 2024      | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.79296875 %                       | 75,000.00           | 66,594.73  | 66,594.73        |                          |
| April 4, 2024<br>May 13, 2024      | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.79296875 %           | 75,000.00           | 66,594.73  | 66,594.73        |                          |
| April 4, 2024<br>May 13, 2024      | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.79296875 %                       | 75,000.00           | 66,594.73  | 66,594.73        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                 | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                             |                     |                       |                       |                          |
| May 23, 2024<br>May 28, 2024     | Purchase 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.44% Paid Accrued Interest of \$429.32            | 122,000.00          | 122,538.52            | 122,538.52            |                          |
| May 29, 2024<br>May 31, 2024     | Purchase 200,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 99.85%                                               | 200,000.00          | 199,697.04            | 199,697.04            |                          |
| June 10, 2024<br>June 11, 2024   | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.07% Paid Accrued Interest of \$6.76                  | 5,000.00            | 5,003.71              | 5,003.71              |                          |
| June 11, 2024<br>June 17, 2024   | Purchase 113,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 99.88% Paid Accrued Interest of \$28.56                                     | 113,000.00          | 112,858.74            | 112,858.74            |                          |
| June 13, 2024<br>June 17, 2024   | Purchase 30,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Jun 2027 @ 100.47% Paid Accrued Interest of \$7.58               | 30,000.00           | 30,140.63             | 30,140.63             |                          |
| <b>Total Purchases</b>           |                                                                                                                                             |                     | <b>\$6,918,821.60</b> | <b>\$6,918,821.60</b> | <b>\$0.00</b>            |
| <b>Sales</b>                     |                                                                                                                                             |                     |                       |                       |                          |
| June 28, 2023<br>July 13, 2023   | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.76757813 %                                          | 50,000.00           | 45,883.79             | 45,810.55             | 73.24                    |
| July 14, 2023<br>July 17, 2023   | Sale 19,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.09% Received Accrued Interest of \$65.05                   | 19,000.00           | 13,886.33             | 16,353.31             | -2,466.98                |
| July 17, 2023<br>July 18, 2023   | Sale 19,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.65% Received Accrued Interest of \$66.09                   | 19,000.00           | 13,803.20             | 16,353.30             | -2,550.10                |
| August 2, 2023<br>August 3, 2023 | Sale 22,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 94.34% Received Accrued Interest of \$13.05 | 22,000.00           | 21,195.65             | 21,629.75             | -434.10                  |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                              |                     |            |                  |                          |
| August 4, 2023<br>August 14, 2023        | Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @89.62695313 %                                           | 50,000.00           | 44,813.48  | 45,937.50        | -1,124.02                |
| August 8, 2023<br>August 14, 2023        | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @97.359375 %                                           | 225,000.00          | 219,058.59 | 217,757.81       | 1,300.78                 |
| August 4, 2023<br>August 14, 2023        | Sale 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @89.62695313 %                                         | 100,000.00          | 89,626.95  | 91,343.75        | -1,716.80                |
| August 17, 2023<br>August 18, 2023       | Sale 45,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.63% Received Accrued Interest of \$450.15               | 45,000.00           | 40,781.24  | 43,577.72        | -2,796.48                |
| September 12, 2023<br>September 13, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.30% Received Accrued Interest of \$127.41               | 10,000.00           | 9,129.69   | 9,683.94         | -554.25                  |
| September 1, 2023<br>September 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.25195313 %                                         | 150,000.00          | 133,877.93 | 134,583.98       | -706.05                  |
| September 5, 2023<br>September 14, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @96.390625 %                                           | 225,000.00          | 216,878.91 | 219,155.27       | -2,276.36                |
| September 13, 2023<br>September 14, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.29% Received Accrued Interest of \$128.46               | 10,000.00           | 9,128.91   | 9,683.94         | -555.03                  |
| October 6, 2023<br>October 10, 2023      | Sale 31,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 93.20% Received Accrued Interest of \$182.80 | 31,000.00           | 28,892.96  | 30,442.00        | -1,549.04                |
| October 6, 2023<br>October 12, 2023      | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053 @84.39453125 %                                        | 75,000.00           | 63,295.90  | 67,160.16        | -3,864.26                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                               | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                           |                     |           |                  |                          |
| October 24, 2023<br>October 25, 2023   | Sale 13,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.50% Received Accrued Interest of \$4.54 | 13,000.00           | 12,562.52 | 13,017.87        | -455.35                  |
| October 25, 2023<br>October 26, 2023   | Sale 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.45% Received Accrued Interest of \$2.31  | 6,000.00            | 5,796.00  | 6,008.25         | -212.25                  |
| November 8, 2023<br>November 9, 2023   | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.45% Received Accrued Interest of \$187.02           | 37,000.00           | 37,166.21 | 36,957.71        | 208.50                   |
| November 3, 2023<br>November 13, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @85.70507813 %                                     | 75,000.00           | 64,278.81 | 63,331.05        | 947.76                   |
| November 27, 2023<br>November 28, 2023 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 94.93% Received Accrued Interest of \$411.94            | 33,000.00           | 31,325.51 | 32,194.01        | -868.50                  |
| December 5, 2023<br>December 6, 2023   | Sale 15,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.68% Received Accrued Interest of \$74.18                | 15,000.00           | 15,101.36 | 14,982.59        | 118.77                   |
| December 5, 2023<br>December 6, 2023   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.70% Received Accrued Interest of \$84.07                | 17,000.00           | 17,118.20 | 16,980.27        | 137.93                   |
| December 6, 2023<br>December 13, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Dec 2053 @89.22265625 %                                     | 75,000.00           | 66,916.99 | 64,315.43        | 2,601.56                 |
| January 10, 2024<br>January 11, 2024   | Sale 3,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 104.02% Received Accrued Interest of \$28.93             | 3,000.00            | 3,120.47  | 3,009.68         | 110.79                   |
| January 4, 2024<br>January 16, 2024    | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @90.609375 %                                          | 75,000.00           | 67,957.03 | 66,975.59        | 981.44                   |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
| January 23, 2024<br>January 24, 2024   | Sale 100,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.72% Received Accrued Interest of \$280.22                                          | 100,000.00          | 99,718.75  | 99,889.42        | -170.67                  |
| February 5, 2024<br>February 6, 2024   | Sale 40,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.41% Received Accrued Interest of \$152.47                                           | 40,000.00           | 39,362.50  | 39,685.87        | -323.37                  |
| February 7, 2024<br>February 8, 2024   | Sale 164,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.50% Received Accrued Interest of \$432.53                                             | 164,000.00          | 163,173.59 | 163,596.07       | -422.48                  |
| February 1, 2024<br>February 13, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.58007813 %                                                                      | 75,000.00           | 68,685.06  | 67,995.12        | 689.94                   |
| February 12, 2024<br>February 13, 2024 | Sale 324,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.53% Received Accrued Interest of \$3,604.95, Federal Short Term Gain of \$7,187.43 | 324,000.00          | 332,212.22 | 325,024.79       | 7,187.43                 |
| February 13, 2024<br>February 14, 2024 | Sale 109,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.70% Received Accrued Interest of \$1,226.25, Federal Short Term Gain of \$1,507.39 | 109,000.00          | 110,852.15 | 109,344.76       | 1,507.39                 |
| February 13, 2024<br>February 14, 2024 | Sale 30,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 104.75% Received Accrued Interest of \$356.25, Federal Short Term Gain of \$896.66     | 30,000.00           | 31,425.00  | 30,528.34        | 896.66                   |
| February 14, 2024<br>February 15, 2024 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.44%, Federal Short Term Loss of \$40.83                                            | 34,000.00           | 33,128.75  | 33,169.58        | -40.83                   |
| February 14, 2024<br>February 15, 2024 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.68% Received Accrued Interest of \$818.90, Federal Short Term Gain of \$981.63      | 72,000.00           | 73,209.37  | 72,227.74        | 981.63                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                       |                     |            |                  |                          |
| February 8, 2024<br>February 20, 2024  | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @98.14453125 %, Federal Short Term Loss of \$2,501.95                   | 175,000.00          | 171,752.93 | 174,254.88       | -2,501.95                |
| February 22, 2024<br>February 23, 2024 | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 101.82% Received Accrued Interest of \$548.08, Federal Short Term Loss of \$1,239.42 | 42,000.00           | 42,764.53  | 44,003.95        | -1,239.42                |
| March 4, 2024<br>March 5, 2024         | Sale 34,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.13% Received Accrued Interest of \$466.57, Federal Short Term Gain of \$617.61    | 34,000.00           | 34,725.15  | 34,107.54        | 617.61                   |
| March 7, 2024<br>March 8, 2024         | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.01% Received Accrued Interest of \$454.29, Federal Short Term Loss of \$577.91       | 78,000.00           | 77,229.98  | 77,807.89        | -577.91                  |
| March 7, 2024<br>March 8, 2024         | Sale 30,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 99.99% Received Accrued Interest of \$77.06, Federal Short Term Gain of \$803.52     | 30,000.00           | 29,996.49  | 29,192.97        | 803.52                   |
| March 11, 2024<br>March 12, 2024       | Sale 10,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 99.20% Received Accrued Interest of \$28.57, Federal Short Term Gain of \$113.43        | 10,000.00           | 9,919.92   | 9,806.49         | 113.43                   |
| March 12, 2024<br>March 13, 2024       | Sale 3,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.36% Received Accrued Interest of \$9.18, Federal Short Term Loss of \$10.20       | 3,000.00            | 2,980.90   | 2,991.10         | -10.20                   |
| March 5, 2024<br>March 13, 2024        | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54                                                                                   | 75,000.00           | 67,042.97  | 68,727.54        | -1,684.57                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
|                                  | @89.390625 %, Federal Short Term Loss of \$1,684.57                                                                                                                  |                     |            |                  |                          |
| April 4, 2024<br>April 5, 2024   | Sale 75,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.29% Received Accrued Interest of \$181.90, Federal Short Term Loss of \$484.39   | 75,000.00           | 74,466.79  | 74,951.18        | -484.39                  |
| April 5, 2024<br>April 11, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/54 @88.734375 %, Federal Short Term Loss of \$547.85                                | 75,000.00           | 66,550.78  | 67,098.63        | -547.85                  |
| April 11, 2024<br>April 12, 2024 | Sale 144,000.00 Par Value of United States Treasury Bill Zero 25 Apr 2024 @ 99.81%                                                                                   | 144,000.00          | 142,068.95 | 142,068.95       |                          |
| April 11, 2024<br>April 12, 2024 | Sale 46,000.00 Par Value of United States Treasury Bill Zero 23 Apr 2024 @ 99.84%                                                                                    | 46,000.00           | 45,212.94  | 45,212.94        |                          |
| April 26, 2024<br>April 29, 2024 | Sale 45,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.51% Received Accrued Interest of \$147.08, Federal Short Term Loss of \$857.62  | 45,000.00           | 43,878.52  | 44,736.14        | -857.62                  |
| May 29, 2024<br>May 30, 2024     | Sale 208,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.81% Received Accrued Interest of \$826.63, Federal Short Term Loss of \$241.82 | 208,000.00          | 207,601.88 | 207,843.70       | -241.82                  |
| June 11, 2024<br>June 12, 2024   | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.47% Received Accrued Interest of \$397.17, Federal Short Term Loss of \$217.54   | 116,000.00          | 115,388.29 | 115,605.83       | -217.54                  |
| June 13, 2024<br>June 14, 2024   | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 100.05% Received Accrued Interest of \$113.72, Federal Short Term Gain of \$122.29   | 31,000.00           | 31,016.95  | 30,894.66        | 122.29                   |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                    | Description                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                         |                                                                                                                       |                     |                        |                        |                          |
| June 27, 2024                                    | Sale 63,000.00 Par Value of United States Treasury                                                                    | 63,000.00           | 63,381.44              | 62,952.40              | 429.04                   |
| June 28, 2024                                    | Note/Bond 4.5% 31 May 2029 @ 100.61%<br>Received Accrued Interest of \$216.89, Federal Short<br>Term Gain of \$429.04 |                     |                        |                        |                          |
| <b>Total Sales</b>                               |                                                                                                                       |                     | <b>\$3,449,343.43</b>  | <b>\$3,460,963.91</b>  | <b>-\$11,620.48</b>      |
| <b>Total Barclays Capital Inc. Fixed In 7256</b> |                                                                                                                       |                     | <b>\$10,368,165.03</b> | <b>\$10,379,785.51</b> | <b>-\$11,620.48</b>      |
| <i>Citadel Securities LLC 8430</i>               |                                                                                                                       |                     |                        |                        |                          |
| <b>Purchases</b>                                 |                                                                                                                       |                     |                        |                        |                          |
| July 10, 2023                                    | Purchase 24,000.00 Par Value of United States                                                                         | 24,000.00           | 22,860.00              | 22,860.00              |                          |
| July 11, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>95.25% Paid Accrued Interest of \$144.05                                   |                     |                        |                        |                          |
| July 13, 2023                                    | Purchase 24,000.00 Par Value of United States                                                                         | 24,000.00           | 23,339.80              | 23,339.80              |                          |
| July 14, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>97.25% Paid Accrued Interest of \$151.63                                   |                     |                        |                        |                          |
| July 25, 2023                                    | Purchase 6,000.00 Par Value of United States                                                                          | 6,000.00            | 5,958.28               | 5,958.28               |                          |
| July 27, 2023                                    | Treasury Note/Bond 4% 30 Jun 2028 @ 99.30%<br>Paid Accrued Interest of \$17.61                                        |                     |                        |                        |                          |
| July 25, 2023                                    | Purchase 44,000.00 Par Value of WI Treasury Sec                                                                       | 44,000.00           | 43,931.12              | 43,931.12              |                          |
| July 31, 2023                                    | 4% 31 Jul 2028 @ 99.84%                                                                                               |                     |                        |                        |                          |
| July 24, 2023                                    | Purchase 65,000.00 Par Value of WI Treasury Sec                                                                       | 65,000.00           | 65,160.27              | 65,160.27              |                          |
| July 31, 2023                                    | 4% 31 Jul 2028 @ 100.25%                                                                                              |                     |                        |                        |                          |
| July 31, 2023                                    | Purchase 43,000.00 Par Value of United States                                                                         | 43,000.00           | 41,065.00              | 41,065.00              |                          |
| August 1, 2023                                   | Treasury Note/Bond 3.375% 15 May 2033 @<br>95.50% Paid Accrued Interest of \$307.60                                   |                     |                        |                        |                          |
| August 1, 2023                                   | Purchase 12,000.00 Par Value of United States                                                                         | 12,000.00           | 11,687.27              | 11,687.27              |                          |
| August 2, 2023                                   | Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 97.25% Paid Accrued Interest of \$8.08                       |                     |                        |                        |                          |
| August 1, 2023                                   | Purchase 10,000.00 Par Value of United States                                                                         | 10,000.00           | 9,739.39               | 9,739.39               |                          |
| August 2, 2023                                   | Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 97.25% Paid Accrued Interest of \$6.74                       |                     |                        |                        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                               |                     |            |                  |                          |
| August 7, 2023<br>August 8, 2023   | Purchase 94,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.75% Paid Accrued Interest of \$84.29 | 94,000.00           | 93,765.00  | 93,765.00        |                          |
| August 7, 2023<br>August 15, 2023  | Purchase 148,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.41%                   | 148,000.00          | 145,648.44 | 145,648.44       |                          |
| August 7, 2023<br>August 15, 2023  | Purchase 196,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.57%                   | 196,000.00          | 193,202.48 | 193,202.48       |                          |
| August 9, 2023<br>August 15, 2023  | Purchase 141,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.98%                   | 141,000.00          | 139,559.03 | 139,559.03       |                          |
| August 4, 2023<br>August 15, 2023  | Purchase 12,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.22%                                                    | 12,000.00           | 11,786.98  | 11,786.98        |                          |
| August 23, 2023<br>August 31, 2023 | Purchase 32,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 98.23% Paid Accrued Interest of \$60.87        | 32,000.00           | 31,434.23  | 31,434.23        |                          |
| August 17, 2023<br>August 31, 2023 | Purchase 26,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 97.33% Paid Accrued Interest of \$49.46        | 26,000.00           | 25,306.62  | 25,306.62        |                          |
| August 17, 2023<br>August 31, 2023 | Purchase 32,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 97.37% Paid Accrued Interest of \$60.87        | 32,000.00           | 31,160.00  | 31,160.00        |                          |
| August 28, 2023<br>August 31, 2023 | Purchase 43,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.93%                                                   | 43,000.00           | 42,971.32  | 42,971.32        |                          |
| August 23, 2023<br>August 31, 2023 | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.23% Paid Accrued Interest of \$60.87 | 32,000.00           | 31,434.23  | 31,434.23        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 87,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.84%                                                   | 87,000.00           | 86,864.06  | 86,864.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                           |                     |            |                  |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 322,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Aug 2025 USD 'Bg-2025' @ 99.95%                              | 322,000.00          | 321,823.91 | 321,823.91       |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.25% Paid Accrued Interest of \$45.65             | 24,000.00           | 23,820.00  | 23,820.00        |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 130,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.50%                                                             | 130,000.00          | 130,650.00 | 130,650.00       |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 4,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.06% Paid Accrued Interest of \$6.74 | 4,000.00            | 3,922.50   | 3,922.50         |                          |
| August 31, 2023<br>September 1, 2023     | Purchase 80,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 100.57% Paid Accrued Interest of \$9.62             | 80,000.00           | 80,456.25  | 80,456.25        |                          |
| September 1, 2023<br>September 5, 2023   | Purchase 60,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 100.70% Paid Accrued Interest of \$36.06            | 60,000.00           | 60,421.88  | 60,421.88        |                          |
| September 14, 2023<br>September 15, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.00% Paid Accrued Interest of \$33.17              | 9,000.00            | 8,820.00   | 8,820.00         |                          |
| September 22, 2023<br>September 26, 2023 | Purchase 18,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.78% Paid Accrued Interest of \$64.29                 | 18,000.00           | 17,959.92  | 17,959.92        |                          |
| September 27, 2023<br>September 28, 2023 | Purchase 2,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 87.69% Paid Accrued Interest of \$28.64              | 2,000.00            | 1,753.83   | 1,753.83         |                          |
| September 21, 2023<br>October 2, 2023    | Purchase 105,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.83% Paid Accrued Interest of \$28.69                | 105,000.00          | 104,820.32 | 104,820.32       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                  |                     |            |                  |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.5% NTS 30 Sep 2028 USD 'AD-2028' @ 99.75% Paid Accrued Interest of \$11.12   | 44,000.00           | 43,890.00  | 43,890.00        |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.81% Paid Accrued Interest of \$11.12                    | 44,000.00           | 43,917.50  | 43,917.50        |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.81% Paid Accrued Interest of \$10.87                    | 43,000.00           | 42,919.38  | 42,919.38        |                          |
| October 10, 2023<br>October 12, 2023  | Purchase 10,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.03% Paid Accrued Interest of \$15.16                   | 10,000.00           | 10,003.13  | 10,003.13        |                          |
| October 11, 2023<br>October 13, 2023  | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.21% Paid Accrued Interest of \$8.21                     | 5,000.00            | 5,010.74   | 5,010.74         |                          |
| October 12, 2023<br>October 13, 2023  | Purchase 129,000.00 Par Value of United States Treasury Bill Zero 04 Apr 2024 @ 97.43%                                                           | 129,000.00          | 125,683.29 | 125,683.29       |                          |
| October 11, 2023<br>October 16, 2023  | Purchase 121,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.63% Paid Accrued Interest of \$15.29 | 121,000.00          | 120,546.25 | 120,546.25       |                          |
| October 17, 2023<br>October 19, 2023  | Purchase 4,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.64% Paid Accrued Interest of \$27.38       | 4,000.00            | 3,705.47   | 3,705.47         |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 9,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.56% Paid Accrued Interest of \$62.55       | 9,000.00            | 8,240.34   | 8,240.34         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                  |                     |            |                  |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 5,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 91.79% Paid Accrued Interest of \$34.75 | 5,000.00            | 4,589.45   | 4,589.45         |                          |
| October 26, 2023<br>October 27, 2023  | Purchase 183,000.00 Par Value of UNITED STATES<br>OF AMER TREAS BONDS 0% T-BILL 11 Apr 2024<br>USD @ 97.54%                                      | 183,000.00          | 178,495.22 | 178,495.22       |                          |
| October 26, 2023<br>October 31, 2023  | Purchase 48,000.00 Par Value of United States Of<br>Amer Treas Notes 4.875% Nts 31 Oct 2028 USD<br>'AF-2028' @ 100.02%                           | 48,000.00           | 48,007.50  | 48,007.50        |                          |
| October 27, 2023<br>October 31, 2023  | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.38%                                              | 49,000.00           | 49,183.75  | 49,183.75        |                          |
| October 27, 2023<br>October 31, 2023  | Purchase 81,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>99.88%                                               | 81,000.00           | 80,898.75  | 80,898.75        |                          |
| October 31, 2023<br>November 1, 2023  | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.31% Paid Accrued Interest of \$6.56              | 49,000.00           | 49,153.13  | 49,153.13        |                          |
| November 1, 2023<br>November 2, 2023  | Purchase 41,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.41% Paid Accrued Interest of \$10.98             | 41,000.00           | 41,166.56  | 41,166.56        |                          |
| November 2, 2023<br>November 3, 2023  | Purchase 50,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.00% Paid Accrued Interest of \$20.09             | 50,000.00           | 50,500.00  | 50,500.00        |                          |
| November 8, 2023<br>November 10, 2023 | Purchase 5,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.55% Paid Accrued Interest of \$6.70               | 5,000.00            | 5,077.73   | 5,077.73         |                          |
| November 9, 2023<br>November 15, 2023 | Purchase 252,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.70%                                                   | 252,000.00          | 251,251.88 | 251,251.88       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |           |                  |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 37,000.00 Par Value of Treasury Bill 5%<br>15 Nov 2053 @ 99.55%                                                             | 37,000.00           | 36,832.94 | 36,832.94        |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 96,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>99.58%                                   | 96,000.00           | 95,595.00 | 95,595.00        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 21,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>101.03%                                   | 21,000.00           | 21,216.47 | 21,216.47        |                          |
| November 16, 2023<br>November 20, 2023 | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.98% Paid Accrued Interest of \$29.46 | 11,000.00           | 11,217.85 | 11,217.85        |                          |
| November 21, 2023<br>November 24, 2023 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.74%<br>Paid Accrued Interest of \$11.13   | 10,000.00           | 10,073.83 | 10,073.83        |                          |
| November 22, 2023<br>November 30, 2023 | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>100.09% Paid Accrued Interest of \$62.64  | 32,000.00           | 32,030.00 | 32,030.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.32%                                  | 45,000.00           | 45,145.90 | 45,145.90        |                          |
| November 29, 2023<br>December 1, 2023  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.86%<br>Paid Accrued Interest of \$7.91     | 4,000.00            | 4,074.38  | 4,074.38         |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 9,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.21%<br>Paid Accrued Interest of \$21.14    | 9,000.00            | 9,108.63  | 9,108.63         |                          |
| December 1, 2023<br>December 4, 2023   | Purchase 26,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>100.77% Paid Accrued Interest of \$64.46  | 26,000.00           | 26,199.63 | 26,199.63        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                               |                     |            |                  |                          |
| December 5, 2023<br>December 6, 2023   | Purchase 52,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.97% Paid Accrued Interest of \$37.30                | 52,000.00           | 52,503.75  | 52,503.75        |                          |
| December 11, 2023<br>December 12, 2023 | Purchase 154,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.75% Paid Accrued Interest of \$220.90              | 154,000.00          | 155,155.00 | 155,155.00       |                          |
| December 19, 2023<br>December 20, 2023 | Purchase 137,000.00 Par Value of United States Treasury Bill Zero 16 Apr 2024 @ 98.29%                                                        | 137,000.00          | 134,660.42 | 134,660.42       |                          |
| December 28, 2023<br>January 2, 2024   | Purchase 153,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.88% Paid Accrued Interest of \$35.73                 | 153,000.00          | 152,808.75 | 152,808.75       |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 74,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.46% Paid Accrued Interest of \$15.25                  | 74,000.00           | 73,601.09  | 73,601.09        |                          |
| January 10, 2024<br>January 16, 2024   | Purchase 106,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jan 2027 Usd 'Aj-2027' @ 99.81% Paid Accrued Interest of \$11.65 | 106,000.00          | 105,801.25 | 105,801.25       |                          |
| January 18, 2024<br>January 22, 2024   | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 106.35% Paid Accrued Interest of \$115.36                | 13,000.00           | 13,825.70  | 13,825.70        |                          |
| January 19, 2024<br>January 23, 2024   | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.66% Paid Accrued Interest of \$11.85                   | 5,000.00            | 4,933.20   | 4,933.20         |                          |
| January 19, 2024<br>January 31, 2024   | Purchase 103,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 99.63%                                   | 103,000.00          | 102,616.24 | 102,616.24       |                          |
| January 22, 2024<br>January 31, 2024   | Purchase 62,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 100.01%                                   | 62,000.00           | 62,005.04  | 62,005.04        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                    |                     |            |                  |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 107,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.88%                  | 107,000.00          | 106,870.52 | 106,870.52       |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 80,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.72%                   | 80,000.00           | 79,775.15  | 79,775.15        |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 114,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.69%                  | 114,000.00          | 113,643.30 | 113,643.30       |                          |
| January 26, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.75%                                        | 48,000.00           | 47,880.00  | 47,880.00        |                          |
| January 29, 2024<br>January 31, 2024   | Purchase 96,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%                                        | 96,000.00           | 95,940.00  | 95,940.00        |                          |
| February 1, 2024<br>February 15, 2024  | Purchase 17,000.00 Par Value of United States Of<br>Amer Treas Bonds 4.125% Bds 15 Feb 2054<br>Usd1000 'Bonds02/2054' @ 101.84%    | 17,000.00           | 17,312.35  | 17,312.35        |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 17,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.39%<br>Paid Accrued Interest of \$31.76 | 17,000.00           | 16,895.74  | 16,895.74        |                          |
| February 20, 2024<br>February 21, 2024 | Purchase 52,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.05%<br>Paid Accrued Interest of \$36.43 | 52,000.00           | 50,466.15  | 50,466.15        |                          |
| February 21, 2024<br>February 23, 2024 | Purchase 17,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.92%<br>Paid Accrued Interest of \$42.97    | 17,000.00           | 16,816.05  | 16,816.05        |                          |
| February 22, 2024<br>February 23, 2024 | Purchase 171,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 97.56%<br>Paid Accrued Interest of \$150.33  | 171,000.00          | 166,831.88 | 166,831.88       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                               |                     |            |                  |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 190,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 28 Feb 2026 USD<br>'AY-2026' @ 99.86%                                            | 190,000.00          | 189,732.18 | 189,732.18       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                                               | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| March 6, 2024<br>March 8, 2024         | Purchase 18,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.61% Paid Accrued Interest of \$16.63                           | 18,000.00           | 18,109.69  | 18,109.69        |                          |
| March 6, 2024<br>March 8, 2024         | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 99.15%<br>Paid Accrued Interest of \$16.92                                | 7,000.00            | 6,940.39   | 6,940.39         |                          |
| March 7, 2024<br>March 8, 2024         | Purchase 57,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 15 Feb 2027 @<br>99.50% Paid Accrued Interest of \$142.11                          | 57,000.00           | 56,715.00  | 56,715.00        |                          |
| March 11, 2024<br>March 12, 2024       | Purchase 130,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 99.19%<br>Paid Accrued Interest of \$371.43                             | 130,000.00          | 128,943.75 | 128,943.75       |                          |
| March 21, 2024<br>March 22, 2024       | Purchase 23,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 99.56% Paid Accrued Interest of<br>\$102.36 | 23,000.00           | 22,899.38  | 22,899.38        |                          |
| March 27, 2024<br>April 1, 2024        | Purchase 271,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.86%<br>Paid Accrued Interest of \$33.32                            | 271,000.00          | 270,618.91 | 270,618.91       |                          |
| March 28, 2024<br>April 1, 2024        | Purchase 91,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>99.65% Paid Accrued Interest of \$10.26                           | 91,000.00           | 90,680.08  | 90,680.08        |                          |
| April 3, 2024<br>April 5, 2024         | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 97.18%<br>Paid Accrued Interest of \$38.46                                | 7,000.00            | 6,802.58   | 6,802.58         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                                  |                     |            |                  |                          |
| April 30, 2024<br>May 1, 2024 | Purchase 21,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 91.78%<br>Paid Accrued Interest of \$186.35 | 21,000.00           | 19,274.06  | 19,274.06        |                          |
| May 9, 2024<br>May 13, 2024   | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 100.12% Paid Accrued Interest of \$67.16   | 39,000.00           | 39,045.70  | 39,045.70        |                          |
| May 2, 2024<br>May 15, 2024   | Purchase 90,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.20%                                       | 90,000.00           | 89,281.22  | 89,281.22        |                          |
| May 3, 2024<br>May 15, 2024   | Purchase 57,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.11%                                     | 57,000.00           | 56,490.22  | 56,490.22        |                          |
| May 10, 2024<br>May 15, 2024  | Purchase 116,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.09%                                    | 116,000.00          | 114,948.75 | 114,948.75       |                          |
| May 2, 2024<br>May 15, 2024   | Purchase 15,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 97.62%                                                      | 15,000.00           | 14,643.44  | 14,643.44        |                          |
| May 14, 2024<br>May 15, 2024  | Purchase 37,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.22%                                                     | 37,000.00           | 37,080.94  | 37,080.94        |                          |
| May 14, 2024<br>May 15, 2024  | Purchase 37,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.13%                                                     | 37,000.00           | 37,046.25  | 37,046.25        |                          |
| May 17, 2024<br>May 21, 2024  | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.64% Paid Accrued Interest of \$12.13    | 17,000.00           | 16,938.24  | 16,938.24        |                          |
| May 28, 2024<br>May 31, 2024  | Purchase 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                      | 121,000.00          | 120,839.20 | 120,839.20       |                          |
| May 28, 2024<br>May 31, 2024  | Purchase 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                      | 121,000.00          | 120,839.20 | 120,839.20       |                          |
| June 3, 2024<br>June 4, 2024  | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.34%<br>Paid Accrued Interest of \$3.93    | 8,000.00            | 8,027.19   | 8,027.19         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                        | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                    |                     |                       |                       |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 10,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.37%<br>Paid Accrued Interest of \$4.92     | 10,000.00           | 10,037.11             | 10,037.11             |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 286,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Paid Accrued Interest of \$457.13  | 286,000.00          | 288,681.25            | 288,681.25            |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.34%<br>Paid Accrued Interest of \$138.50 | 38,000.00           | 38,510.63             | 38,510.63             |                          |
| June 13, 2024<br>June 14, 2024 | Purchase 46,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.59%<br>Paid Accrued Interest of \$173.44 | 46,000.00           | 46,733.13             | 46,733.13             |                          |
| June 12, 2024<br>June 17, 2024 | Purchase 138,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 100.53%<br>Paid Accrued Interest of \$34.88                        | 138,000.00          | 138,733.13            | 138,733.13            |                          |
| <b>Total Purchases</b>         |                                                                                                                                    |                     | <b>\$6,952,667.53</b> | <b>\$6,952,667.53</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                    |                     |                       |                       |                          |
| July 10, 2023<br>July 11, 2023 | Sale 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.43%<br>Received Accrued Interest of \$92.93       | 30,000.00           | 21,429.94             | 25,821.00             | -4,391.06                |
| July 13, 2023<br>July 14, 2023 | Sale 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.06%<br>Received Accrued Interest of \$97.83       | 30,000.00           | 21,918.75             | 25,821.01             | -3,902.26                |
| July 24, 2023<br>July 25, 2023 | Sale 68,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 May 2028 @ 97.98%<br>Received Accrued Interest of \$370.42  | 68,000.00           | 66,629.74             | 67,441.07             | -811.33                  |
| July 25, 2023<br>July 26, 2023 | Sale 45,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.21%<br>Received Accrued Interest of \$127.17      | 45,000.00           | 44,646.34             | 44,992.46             | -346.12                  |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                            |                     |            |                  |                          |
| August 1, 2023<br>August 2, 2023   | Sale 13,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 94.69% Received Accrued Interest of \$7.30 | 13,000.00           | 12,569.81  | 12,781.22        | -211.41                  |
| August 1, 2023<br>August 2, 2023   | Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 94.69% Received Accrued Interest of \$5.62 | 10,000.00           | 9,669.09   | 9,831.70         | -162.61                  |
| August 4, 2023<br>August 7, 2023   | Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.63% Received Accrued Interest of \$107.57             | 13,000.00           | 11,651.95  | 12,601.26        | -949.31                  |
| August 7, 2023<br>August 8, 2023   | Sale 96,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.13% Received Accrued Interest of \$406.96                 | 96,000.00           | 95,163.75  | 95,980.97        | -817.22                  |
| August 7, 2023<br>August 8, 2023   | Sale 206,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.51% Received Accrued Interest of \$1,605.88          | 206,000.00          | 194,688.83 | 201,888.12       | -7,199.29                |
| August 7, 2023<br>August 8, 2023   | Sale 156,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.36% Received Accrued Interest of \$1,216.10          | 156,000.00          | 147,205.05 | 152,886.15       | -5,681.10                |
| August 9, 2023<br>August 10, 2023  | Sale 147,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.93% Received Accrued Interest of \$1,172.90          | 147,000.00          | 139,547.80 | 144,065.80       | -4,518.00                |
| August 17, 2023<br>August 18, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.72% Received Accrued Interest of \$340.12             | 34,000.00           | 30,844.12  | 32,967.31        | -2,123.19                |
| August 17, 2023<br>August 18, 2023 | Sale 28,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.68% Received Accrued Interest of \$280.10             | 28,000.00           | 25,389.94  | 27,115.03        | -1,725.09                |
| August 23, 2023<br>August 24, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.52% Received Accrued Interest of \$361.60             | 34,000.00           | 31,115.94  | 32,925.39        | -1,809.45                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                     |                     |            |                  |                          |
| August 23, 2023<br>August 24, 2023       | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.52%<br>Received Accrued Interest of \$361.60   | 34,000.00           | 31,115.94  | 32,925.38        | -1,809.44                |
| August 28, 2023<br>August 29, 2023       | Sale 44,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.75%<br>Received Accrued Interest of \$143.03   | 44,000.00           | 43,449.35  | 43,869.14        | -419.79                  |
| August 29, 2023<br>August 30, 2023       | Sale 89,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.67%<br>Received Accrued Interest of \$299.29   | 89,000.00           | 87,815.25  | 88,735.29        | -920.04                  |
| August 29, 2023<br>August 30, 2023       | Sale 336,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.41%<br>Received Accrued Interest of \$1,301.09 | 336,000.00          | 334,028.51 | 335,687.28       | -1,658.77                |
| August 29, 2023<br>August 30, 2023       | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.54%<br>Received Accrued Interest of \$281.67   | 25,000.00           | 23,134.59  | 24,209.84        | -1,075.25                |
| August 29, 2023<br>August 30, 2023       | Sale 133,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.31%<br>Received Accrued Interest of \$447.25  | 133,000.00          | 132,083.37 | 132,604.44       | -521.07                  |
| September 1, 2023<br>September 5, 2023   | Sale 61,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.52%<br>Received Accrued Interest of \$246.15   | 61,000.00           | 60,709.33  | 60,818.58        | -109.25                  |
| September 14, 2023<br>September 15, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.29%<br>Received Accrued Interest of \$129.52   | 10,000.00           | 9,128.52   | 9,683.93         | -555.41                  |
| September 21, 2023<br>September 22, 2023 | Sale 108,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 97.79%<br>Received Accrued Interest of \$641.62  | 108,000.00          | 105,616.41 | 107,678.80       | -2,062.39                |
| September 21, 2023<br>September 22, 2023 | Sale 108,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.73%<br>Received Accrued Interest of \$326.37      | 108,000.00          | 107,708.91 | 107,990.70       | -281.79                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                                   |                     |            |                  |                          |
| September 22, 2023<br>September 25, 2023 | Sale 11,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>95.54% Received Accrued Interest of \$47.49 | 11,000.00           | 10,508.87  | 10,843.67        | -334.80                  |
| September 27, 2023<br>September 28, 2023 | Sale 2,000.00 Par Value of United States Treasury<br>Note/Bond 2% 15 Nov 2041 @ 65.58% Received<br>Accrued Interest of \$14.78                    | 2,000.00            | 1,311.64   | 1,721.40         | -409.76                  |
| September 28, 2023<br>September 29, 2023 | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.70%<br>Received Accrued Interest of \$156.85              | 45,000.00           | 44,412.89  | 45,014.91        | -602.02                  |
| September 28, 2023<br>September 29, 2023 | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.76%<br>Received Accrued Interest of \$156.85              | 45,000.00           | 44,441.39  | 45,014.90        | -573.51                  |
| September 28, 2023<br>September 29, 2023 | Sale 44,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.76%<br>Received Accrued Interest of \$153.37              | 44,000.00           | 43,453.81  | 44,014.58        | -560.77                  |
| October 6, 2023<br>October 10, 2023      | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 5% 30 Sep 2025 @ 99.89% Received<br>Accrued Interest of \$61.48                   | 45,000.00           | 44,950.78  | 44,931.07        | 19.71                    |
| October 11, 2023<br>October 12, 2023     | Sale 125,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.61% Received Accrued Interest of \$428.83             | 125,000.00          | 124,508.08 | 124,396.01       | 112.07                   |
| October 17, 2023<br>October 18, 2023     | Sale 5,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>92.52% Received Accrued Interest of \$33.70  | 5,000.00            | 4,625.98   | 4,907.18         | -281.20                  |
| October 19, 2023<br>October 20, 2023     | Sale 13,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.28% Received Accrued Interest of \$47.55 | 13,000.00           | 11,844.77  | 12,549.84        | -705.07                  |
| October 19, 2023<br>October 20, 2023     | Sale 5,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.40% Received Accrued Interest of \$18.29  | 5,000.00            | 4,561.59   | 4,826.87         | -265.28                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                       |                     |            |                  |                          |
| October 23, 2023<br>October 24, 2023  | Sale 9,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>92.43% Received Accrued Interest of \$66.34      | 9,000.00            | 8,318.32   | 8,792.74         | -474.42                  |
| October 26, 2023<br>October 27, 2023  | Sale 49,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 98.89%<br>Received Accrued Interest of \$167.18                  | 49,000.00           | 48,455.64  | 48,944.00        | -488.36                  |
| October 27, 2023<br>October 30, 2023  | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.25%<br>Received Accrued Interest of \$189.55                  | 50,000.00           | 49,623.65  | 49,942.85        | -319.20                  |
| October 27, 2023<br>October 30, 2023  | Sale 83,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 98.76%<br>Received Accrued Interest of \$314.65                  | 83,000.00           | 81,968.99  | 82,905.13        | -936.14                  |
| October 31, 2023<br>November 1, 2023  | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.18%<br>Received Accrued Interest of \$202.19                  | 50,000.00           | 49,590.98  | 49,942.84        | -351.86                  |
| November 1, 2023<br>November 2, 2023  | Sale 42,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.28%<br>Received Accrued Interest of \$175.14                  | 42,000.00           | 41,696.59  | 41,951.99        | -255.40                  |
| November 2, 2023<br>November 3, 2023  | Sale 51,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.86%<br>Received Accrued Interest of \$219.12                  | 51,000.00           | 50,930.27  | 50,941.71        | -11.44                   |
| November 8, 2023<br>November 9, 2023  | Sale 24,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.88% Received Accrued<br>Interest of \$231.36                                    | 24,000.00           | 21,810.00  | 23,283.26        | -1,473.26                |
| November 9, 2023<br>November 10, 2023 | Sale 265,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>94.70% Received Accrued Interest of \$2,427.67 | 265,000.00          | 250,948.80 | 258,320.82       | -7,372.02                |
| November 9, 2023<br>November 10, 2023 | Sale 40,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 89.50% Received Accrued<br>Interest of \$390.08                                    | 40,000.00           | 35,800.00  | 38,805.42        | -3,005.42                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                     |                     |            |                  |                          |
| November 10, 2023<br>November 13, 2023 | Sale 98,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.55%<br>Received Accrued Interest of \$359.13   | 98,000.00           | 97,559.31  | 97,575.98        | -16.67                   |
| November 22, 2023<br>November 24, 2023 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.03%<br>Received Accrued Interest of \$396.25   | 33,000.00           | 31,360.47  | 32,194.01        | -833.54                  |
| December 1, 2023<br>December 4, 2023   | Sale 27,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.63%<br>Received Accrued Interest of \$356.30   | 27,000.00           | 25,818.75  | 26,340.56        | -521.81                  |
| December 5, 2023<br>December 6, 2023   | Sale 52,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.05%<br>Received Accrued Interest of \$250.71  | 52,000.00           | 53,586.02  | 52,167.73        | 1,418.29                 |
| December 11, 2023<br>December 12, 2023 | Sale 154,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 102.83%<br>Received Accrued Interest of \$866.25 | 154,000.00          | 158,361.33 | 154,496.75       | 3,864.58                 |
| December 28, 2023<br>December 29, 2023 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.93%<br>Received Accrued Interest of \$610.31 | 158,000.00          | 159,462.73 | 158,213.06       | 1,249.67                 |
| January 10, 2024<br>January 11, 2024   | Sale 108,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.80%<br>Received Accrued Interest of \$348.57 | 108,000.00          | 108,863.73 | 108,007.33       | 856.40                   |
| January 19, 2024<br>January 22, 2024   | Sale 105,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.25%<br>Received Accrued Interest of \$665.22 | 105,000.00          | 106,312.50 | 105,413.07       | 899.43                   |
| January 22, 2024<br>January 23, 2024   | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.63%<br>Received Accrued Interest of \$406.66  | 63,000.00           | 64,023.75  | 63,247.85        | 775.90                   |
| January 24, 2024<br>January 25, 2024   | Sale 109,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.50%<br>Received Accrued Interest of \$729.64 | 109,000.00          | 110,635.00 | 109,428.81       | 1,206.19                 |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                       |                     |            |                  |                          |
| January 24, 2024<br>January 25, 2024   | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.34%<br>Received Accrued Interest of \$542.21                                    | 81,000.00           | 82,088.44  | 81,318.66        | 769.78                   |
| January 24, 2024<br>January 25, 2024   | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.31% Received Accrued Interest of \$776.50                                      | 116,000.00          | 117,522.50 | 116,456.35       | 1,066.15                 |
| January 26, 2024<br>January 29, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.61% Received Accrued Interest of \$146.39                                         | 49,000.00           | 48,319.22  | 48,615.19        | -295.97                  |
| January 29, 2024<br>January 31, 2024   | Sale 98,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.80% Received Accrued Interest of \$312.98                                         | 98,000.00           | 96,824.05  | 97,230.38        | -406.33                  |
| February 1, 2024<br>February 2, 2024   | Sale 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 110.31% Received Accrued Interest of \$164.95                                        | 16,000.00           | 17,650.00  | 16,281.78        | 1,368.22                 |
| February 5, 2024<br>February 6, 2024   | Sale 22,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 106.89% Received Accrued Interest of \$238.28                                        | 22,000.00           | 23,515.94  | 22,387.44        | 1,128.50                 |
| February 13, 2024<br>February 14, 2024 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.38% Received Accrued Interest of \$450.00, Federal Short Term Gain of \$426.61    | 40,000.00           | 40,553.13  | 40,126.52        | 426.61                   |
| February 13, 2024<br>February 14, 2024 | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.63% Received Accrued Interest of \$47.69, Federal Short Term Loss of \$322.08        | 31,000.00           | 30,574.96  | 30,897.04        | -322.08                  |
| February 20, 2024<br>February 21, 2024 | Sale 49,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.31% Received Accrued Interest of \$626.63, Federal Short Term Gain of \$1,740.19 | 49,000.00           | 51,603.13  | 49,862.94        | 1,740.19                 |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
| February 22, 2024<br>February 23, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.42% Received Accrued Interest of \$2,114.01, Federal Short Term Gain of \$1,881.11 | 171,000.00          | 173,421.98 | 171,540.87       | 1,881.11                 |
| February 26, 2024<br>February 27, 2024 | Sale 198,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.13% Received Accrued Interest of \$624.19, Federal Short Term Loss of \$1,251.68   | 198,000.00          | 196,282.97 | 197,534.65       | -1,251.68                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94      | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| March 7, 2024<br>March 8, 2024         | Sale 59,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.13% Received Accrued Interest of \$343.63, Federal Short Term Loss of \$366.19         | 59,000.00           | 58,488.49  | 58,854.68        | -366.19                  |
| March 11, 2024<br>March 12, 2024       | Sale 130,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.08% Received Accrued Interest of \$1,896.43, Federal Short Term Gain of \$3,586.35 | 130,000.00          | 133,997.53 | 130,411.18       | 3,586.35                 |
| March 11, 2024<br>March 12, 2024       | Sale 18,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 100.20% Received Accrued Interest of \$27.15, Federal Short Term Gain of \$52.73      | 18,000.00           | 18,036.56  | 17,983.83        | 52.73                    |
| March 21, 2024<br>March 22, 2024       | Sale 23,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.60% Received Accrued Interest of \$384.18, Federal Short Term Loss of \$499.51     | 23,000.00           | 23,597.90  | 24,097.41        | -499.51                  |
| March 27, 2024<br>March 28, 2024       | Sale 281,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @                                                                                      | 281,000.00          | 281,066.34 | 280,754.97       | 311.37                   |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                               |                     |            |                  |                          |
|                               | 100.02% Received Accrued Interest of \$988.85,<br>Federal Short Term Gain of \$311.37                                                                                         |                     |            |                  |                          |
| May 2, 2024<br>May 3, 2024    | Sale 92,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Apr 2027 @ 99.19% Received<br>Accrued Interest of \$203.61, Federal Short Term<br>Loss of \$546.76    | 92,000.00           | 91,252.50  | 91,799.26        | -546.76                  |
| May 2, 2024<br>May 3, 2024    | Sale 16,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 91.61% Received<br>Accrued Interest of \$145.71, Federal Short Term<br>Loss of \$880.65   | 16,000.00           | 14,657.50  | 15,538.15        | -880.65                  |
| May 3, 2024<br>May 6, 2024    | Sale 60,000.00 Par Value of United States Treasury<br>Note/Bond 4% 15 Feb 2034 @ 96.09% Received<br>Accrued Interest of \$534.07, Federal Short Term<br>Loss of \$1,103.37    | 60,000.00           | 57,656.25  | 58,759.62        | -1,103.37                |
| May 10, 2024<br>May 13, 2024  | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 96.10%<br>Received Accrued Interest of \$1,160.44, Federal<br>Short Term Loss of \$2,180.25 | 120,000.00          | 115,323.47 | 117,503.72       | -2,180.25                |
| May 10, 2024<br>May 13, 2024  | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 96.10%<br>Received Accrued Interest of \$1,160.44, Federal<br>Short Term Loss of \$2,180.25 | 120,000.00          | 115,323.47 | 117,503.72       | -2,180.25                |
| May 14, 2024<br>May 15, 2024  | Sale 39,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 94.09% Received<br>Accrued Interest of \$409.82, Federal Short Term<br>Loss of \$1,178.73 | 39,000.00           | 36,695.50  | 37,874.23        | -1,178.73                |
| May 14, 2024<br>May 15, 2024  | Sale 39,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 94.00% Received<br>Accrued Interest of \$409.82, Federal Short Term<br>Loss of \$1,213.54 | 39,000.00           | 36,660.69  | 37,874.23        | -1,213.54                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                           |                     |            |                  |                          |
| May 21, 2024<br>May 22, 2024   | Sale 29,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.71%<br>Received Accrued Interest of \$24.13, Federal Short Term Gain of \$168.25                     | 29,000.00           | 28,916.17  | 28,747.92        | 168.25                   |
| May 28, 2024<br>May 29, 2024   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.15% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,587.12                    | 126,000.00          | 123,674.03 | 125,261.15       | -1,587.12                |
| June 12, 2024<br>June 13, 2024 | Sale 290,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.40% Received Accrued Interest of \$1,603.67, Federal Short Term Gain of \$4,502.29                 | 290,000.00          | 294,073.34 | 289,571.05       | 4,502.29                 |
| June 12, 2024<br>June 13, 2024 | Sale 142,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 100.11% Received Accrued Interest of \$503.56, Federal Short Term Gain of \$641.81                       | 142,000.00          | 142,159.31 | 141,517.50       | 641.81                   |
| June 12, 2024<br>June 13, 2024 | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.48% Received Accrued Interest of \$573.75, Federal Short Term Loss of \$403.74 | 39,000.00           | 38,795.85  | 39,199.59        | -403.74                  |
| June 13, 2024<br>June 14, 2024 | Sale 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.72% Received Accrued Interest of \$697.25, Federal Short Term Loss of \$371.99 | 47,000.00           | 46,868.55  | 47,240.54        | -371.99                  |
| June 24, 2024<br>June 25, 2024 | Sale 202,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.97% Received Accrued Interest of \$620.90, Federal Short Term Gain of \$2,115.21                     | 202,000.00          | 203,962.57 | 201,847.36       | 2,115.21                 |
| June 24, 2024<br>June 25, 2024 | Sale 6,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99%                                                                                                    | 6,000.00            | 6,059.53   | 5,995.47         | 64.06                    |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                       |                     |                        |                        |                          |
|                                          | Received Accrued Interest of \$18.44, Federal Short<br>Term Gain of \$64.06                                           |                     |                        |                        |                          |
| <b>Total Sales</b>                       |                                                                                                                       |                     | <b>\$6,552,778.64</b>  | <b>\$6,602,394.46</b>  | <b>-\$49,615.82</b>      |
| <b>Total Citadel Securities LLC 8430</b> |                                                                                                                       |                     | <b>\$13,505,446.17</b> | <b>\$13,555,061.99</b> | <b>-\$49,615.82</b>      |
| <i>Citigroup Global Markets Inc 0274</i> |                                                                                                                       |                     |                        |                        |                          |
| <b>Purchases</b>                         |                                                                                                                       |                     |                        |                        |                          |
| June 5, 2023<br>July 13, 2023            | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@94.37109375 %        | 150,000.00          | 141,556.64             | 141,556.64             |                          |
| June 6, 2023<br>July 13, 2023            | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@88.40625 %           | 150,000.00          | 132,609.38             | 132,609.38             |                          |
| June 8, 2023<br>July 13, 2023            | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@85.171875 %            | 50,000.00           | 42,585.94              | 42,585.94              |                          |
| July 26, 2023<br>July 31, 2023           | Purchase 60,000.00 Par Value of Citigroup Global<br>Markets Holdings Inc/United States 7.85% 30 Aug<br>2024 @ 100.00% | 60,000.00           | 60,000.00              | 60,000.00              |                          |
| June 28, 2023<br>August 14, 2023         | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.90625 %             | 75,000.00           | 68,929.69              | 68,929.69              |                          |
| June 30, 2023<br>August 14, 2023         | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 8/15/53<br>@81.60546875 %        | 100,000.00          | 81,605.47              | 81,605.47              |                          |
| June 30, 2023<br>August 14, 2023         | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@84.75390625 %          | 50,000.00           | 42,376.95              | 42,376.95              |                          |
| July 5, 2023<br>August 14, 2023          | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@93.48828125 %        | 150,000.00          | 140,232.42             | 140,232.42             |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                      |                     |            |                  |                          |
| July 5, 2023<br>August 14, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @87.71484375 %             | 150,000.00          | 131,572.27 | 131,572.27       |                          |
| July 6, 2023<br>August 14, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.80859375 %             | 175,000.00          | 169,415.04 | 169,415.04       |                          |
| July 6, 2023<br>August 14, 2023  | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.80859375 % | 175,000.00          | 169,415.04 | 169,415.04       |                          |
| July 5, 2023<br>August 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @87.71484375 % | 150,000.00          | 131,572.27 | 131,572.27       |                          |
| July 5, 2023<br>August 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/53 @93.48828125 % | 150,000.00          | 140,232.42 | 140,232.42       |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @84.75390625 %   | 50,000.00           | 42,376.95  | 42,376.95        |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.60546875 % | 100,000.00          | 81,605.47  | 81,605.47        |                          |
| June 28, 2023<br>August 14, 2023 | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @91.90625 %      | 75,000.00           | 68,929.69  | 68,929.69        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.60546875 %             | 100,000.00          | 81,605.47  | 81,605.47        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @84.75390625 %               | 50,000.00           | 42,376.95  | 42,376.95        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                      |                     |            |                  |                          |
| July 5, 2023<br>August 14, 2023      | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@87.71484375 %                       | 150,000.00          | 131,572.27 | 131,572.27       |                          |
| July 5, 2023<br>August 14, 2023      | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@93.48828125 %                       | 150,000.00          | 140,232.42 | 140,232.42       |                          |
| July 6, 2023<br>August 14, 2023      | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 8/15/53<br>@96.80859375 %                       | 175,000.00          | 169,415.04 | 169,415.04       |                          |
| June 28, 2023<br>August 14, 2023     | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.90625 %                            | 75,000.00           | 68,929.69  | 68,929.69        |                          |
| July 13, 2023<br>August 21, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>8/15/50 @87.15234375 %               | 200,000.00          | 174,304.69 | 174,304.69       |                          |
| July 13, 2023<br>August 21, 2023     | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 2.500% 8/15/50 @87.15234375 %   | 200,000.00          | 174,304.69 | 174,304.69       |                          |
| July 13, 2023<br>August 21, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>8/15/50 @87.15234375 %, TBA Pair off | 200,000.00          | 174,304.69 | 174,304.69       |                          |
| August 4, 2023<br>September 14, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 9/15/53<br>@83.171875 %                           | 50,000.00           | 41,585.94  | 41,585.94        |                          |
| August 7, 2023<br>September 14, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.55859375 %                       | 150,000.00          | 129,837.89 | 129,837.89       |                          |
| August 7, 2023<br>September 14, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 9/15/53<br>@92.70703125 %                       | 150,000.00          | 139,060.55 | 139,060.55       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                      |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.41015625 %             | 175,000.00          | 170,467.77 | 170,467.77       |                          |
| August 8, 2023<br>September 14, 2023  | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.41015625 % | 175,000.00          | 170,467.77 | 170,467.77       |                          |
| August 7, 2023<br>September 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.70703125 % | 150,000.00          | 139,060.55 | 139,060.55       |                          |
| August 7, 2023<br>September 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.55859375 % | 150,000.00          | 129,837.89 | 129,837.89       |                          |
| August 4, 2023<br>September 14, 2023  | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @83.171875 %     | 50,000.00           | 41,585.94  | 41,585.94        |                          |
| August 4, 2023<br>September 14, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @83.171875 %                 | 50,000.00           | 41,585.94  | 41,585.94        |                          |
| August 7, 2023<br>September 14, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.55859375 %             | 150,000.00          | 129,837.89 | 129,837.89       |                          |
| August 7, 2023<br>September 14, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.70703125 %             | 150,000.00          | 139,060.55 | 139,060.55       |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.41015625 %             | 175,000.00          | 170,467.77 | 170,467.77       |                          |
| August 11, 2023<br>September 21, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/53 @85.1015625 %      | 200,000.00          | 170,203.13 | 170,203.13       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                   |                     |            |                  |                          |
| August 11, 2023<br>September 21, 2023 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 9/15/53 @85.1015625 % | 200,000.00          | 170,203.13 | 170,203.13       |                          |
| August 11, 2023<br>September 21, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @85.1015625 %             | 200,000.00          | 170,203.13 | 170,203.13       |                          |
| August 30, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@86.37109375 %                 | 150,000.00          | 129,556.64 | 129,556.64       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@97 %                          | 175,000.00          | 169,750.00 | 169,750.00       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053<br>@94.91796875 %                 | 125,000.00          | 118,647.46 | 118,647.46       |                          |
| August 31, 2023<br>October 12, 2023   | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Oct 2053 @94.91796875 %     | 125,000.00          | 118,647.46 | 118,647.46       |                          |
| August 31, 2023<br>October 12, 2023   | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000%15 Oct 2053 @97 %              | 175,000.00          | 169,750.00 | 169,750.00       |                          |
| August 30, 2023<br>October 12, 2023   | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000%15 Oct 2053 @86.37109375 %     | 150,000.00          | 129,556.64 | 129,556.64       |                          |
| August 30, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@86.37109375 %                 | 150,000.00          | 129,556.64 | 129,556.64       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@97 %                          | 175,000.00          | 169,750.00 | 169,750.00       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                             |                     |            |                  |                          |
| August 31, 2023<br>October 12, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053 @94.91796875 %                                 | 125,000.00          | 118,647.46 | 118,647.46       |                          |
| August 31, 2023<br>October 12, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053 @92.3671875 %                                  | 150,000.00          | 138,550.78 | 138,550.78       |                          |
| September 1, 2023<br>October 12, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @83.1015625 %                                    | 50,000.00           | 41,550.78  | 41,550.78        |                          |
| October 18, 2023<br>October 19, 2023   | Purchase 10,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.20% Paid Accrued Interest of \$68.44 | 10,000.00           | 9,220.32   | 9,220.32         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 10,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.68% Paid Accrued Interest of \$69.50 | 10,000.00           | 9,167.79   | 9,167.79         |                          |
| October 25, 2023<br>October 27, 2023   | Purchase 10,000.00 Par Value of Invitation Homes Operating Partnership LP 2% 15 Aug 2031 @ 71.76% Paid Accrued Interest of \$40.00          | 10,000.00           | 7,176.20   | 7,176.20         |                          |
| October 30, 2023<br>November 2, 2023   | Purchase 150,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 8.55% 02 Apr 2025 @ 100.00%                            | 150,000.00          | 150,000.00 | 150,000.00       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2053 @93.1875 %                                     | 375,000.00          | 349,453.13 | 349,453.13       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2053 @81.34375 %                                    | 300,000.00          | 244,031.25 | 244,031.25       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 40,000.00 Par Value of Santander Uk Group Hldgs 1.673% 14 Jun 2027 @ 88.98% Paid Accrued Interest of \$308.58                      | 40,000.00           | 35,593.20  | 35,593.20        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                               |                     |            |                  |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @82.41015625 %             | 150,000.00          | 123,615.23 | 123,615.23       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000%15 Dec 2053 @82.41015625 % | 150,000.00          | 123,615.23 | 123,615.23       |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.6953125 %                 | 150,000.00          | 128,542.97 | 128,542.97       |                          |
| December 8, 2023<br>January 16, 2024  | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.5546875 %                 | 300,000.00          | 256,664.06 | 256,664.06       |                          |
| December 8, 2023<br>January 16, 2024  | Reversal of Purchase 300,000.00 Par Value<br>300,000.00 Current Face of Fnma Tba 40yr Mpt<br>3.000% 1/15/48 @85.5546875 %     | 300,000.00          | 256,664.06 | 256,664.06       |                          |
| December 5, 2023<br>January 16, 2024  | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of Fnma Tba 40yr Mpt<br>3.000% 1/15/48 @85.6953125 %     | 150,000.00          | 128,542.97 | 128,542.97       |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@92.08203125 %                | 150,000.00          | 138,123.05 | 138,123.05       |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.6953125 %                 | 150,000.00          | 128,542.97 | 128,542.97       |                          |
| December 8, 2023<br>January 16, 2024  | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.5546875 %                 | 300,000.00          | 256,664.06 | 256,664.06       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 450,000.00 Par Value 450,000.00 Current<br>Face of FNMA TBA 30YR MPT 3.000% 2/15/48<br>@87.6015625 %                 | 450,000.00          | 394,207.03 | 394,207.03       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                        |                     |            |                  |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.96875 %                                  | 150,000.00          | 140,953.13 | 140,953.13       |                          |
| January 8, 2024<br>February 13, 2024   | Reversal of Purchase 450,000.00 Par Value 450,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @87.6015625 %                    | 450,000.00          | 394,207.03 | 394,207.03       |                          |
| January 10, 2024<br>February 13, 2024  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.96875 %                      | 150,000.00          | 140,953.13 | 140,953.13       |                          |
| January 8, 2024<br>February 13, 2024   | Purchase 450,000.00 Par Value 450,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 2/15/54 @87.6015625 %                                | 450,000.00          | 394,207.03 | 394,207.03       |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.96875 %                                  | 150,000.00          | 140,953.13 | 140,953.13       |                          |
| February 14, 2024<br>February 20, 2024 | Purchase 375,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 7.75% 22 Aug 2025 @ 100.00%                       | 375,000.00          | 375,000.00 | 375,000.00       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 194,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                           | 194,000.00          | 193,515.00 | 193,515.00       |                          |
| March 6, 2024<br>March 13, 2024        | Purchase 50,000.00 Par Value 50,000.00 Current Face of Palmer Square Loan Funding 2022-3 Ltd PSTAT 2022-3A A1BR Flt 15 Apr 2031 @100 % | 50,000.00           | 50,000.00  | 50,000.00        |                          |
| March 22, 2024<br>March 27, 2024       | Purchase 400,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 7.95% 26 Sep 2025 @ 100.00%                       | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| February 29, 2024<br>April 11, 2024    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/54 @92.13671875 %                               | 150,000.00          | 138,205.08 | 138,205.08       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date       | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>        |                                                                                                                            |                     |            |                  |                          |
| February 29, 2024<br>April 11, 2024 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 4/15/54 @92.13671875 % | 150,000.00          | 138,205.08 | 138,205.08       |                          |
| February 29, 2024<br>April 11, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@92.13671875 %             | 150,000.00          | 138,205.08 | 138,205.08       |                          |
| March 5, 2024<br>April 11, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 4/15/54<br>@89.5546875 %              | 150,000.00          | 134,332.03 | 134,332.03       |                          |
| March 7, 2024<br>April 11, 2024     | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 4/15/54<br>@83.24609375 %             | 125,000.00          | 104,057.62 | 104,057.62       |                          |
| March 7, 2024<br>April 11, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@79.66796875 %             | 150,000.00          | 119,501.95 | 119,501.95       |                          |
| April 9, 2024<br>April 15, 2024     | Purchase 169,000.00 Par Value of Us Treasury Bill<br>4.5% 15 Apr 2027 @ 99.88%                                             | 169,000.00          | 168,791.29 | 168,791.29       |                          |
| April 26, 2024<br>April 30, 2024    | Purchase 118,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                        | 118,000.00          | 117,852.50 | 117,852.50       |                          |
| April 3, 2024<br>May 13, 2024       | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.1640625 %              | 150,000.00          | 117,246.09 | 117,246.09       |                          |
| April 3, 2024<br>May 13, 2024       | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.859375 %               | 125,000.00          | 102,324.22 | 102,324.22       |                          |
| April 4, 2024<br>May 13, 2024       | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 5/15/54<br>@85.3828125 %              | 225,000.00          | 192,111.33 | 192,111.33       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                          |                     |            |                  |                          |
| April 4, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.80859375 %                 | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.7265625 %                  | 150,000.00          | 137,589.84 | 137,589.84       |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.7265625 %      | 150,000.00          | 137,589.84 | 137,589.84       |                          |
| April 4, 2024<br>May 13, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.80859375 %     | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 4, 2024<br>May 13, 2024 | Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @85.3828125 %      | 225,000.00          | 192,111.33 | 192,111.33       |                          |
| April 3, 2024<br>May 13, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @81.859375 %       | 125,000.00          | 102,324.22 | 102,324.22       |                          |
| April 3, 2024<br>May 13, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @78.1640625 %      | 150,000.00          | 117,246.09 | 117,246.09       |                          |
| May 9, 2024<br>May 13, 2024   | Purchase 20,000.00 Par Value of JPMorgan Chase & Co Variable 1.04% 04 Feb 2027 @ 92.70% Paid Accrued Interest of \$57.20 | 20,000.00           | 18,539.80  | 18,539.80        |                          |
| April 3, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @78.1640625 %                  | 150,000.00          | 117,246.09 | 117,246.09       |                          |
| April 3, 2024<br>May 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @81.859375 %                   | 125,000.00          | 102,324.22 | 102,324.22       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                      |                     |            |                  |                          |
| April 4, 2024<br>May 13, 2024  | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 5/15/54<br>@85.3828125 %                        | 225,000.00          | 192,111.33 | 192,111.33       |                          |
| April 4, 2024<br>May 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 5/15/54<br>@88.80859375 %                       | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 5/15/54<br>@91.7265625 %                        | 150,000.00          | 137,589.84 | 137,589.84       |                          |
| May 3, 2024<br>May 15, 2024    | Purchase 90,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 May 2027 @ 99.60%                                        | 90,000.00           | 89,643.43  | 89,643.43        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @96.875 %                    | 175,000.00          | 169,531.25 | 169,531.25       |                          |
| April 10, 2024<br>May 20, 2024 | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 5/15/48 @96.875 %        | 175,000.00          | 169,531.25 | 169,531.25       |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @96.875 %                    | 175,000.00          | 169,531.25 | 169,531.25       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 68,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>98.00% Paid Accrued Interest of \$162.38 | 68,000.00           | 66,640.00  | 66,640.00        |                          |
| May 2, 2024<br>June 13, 2024   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 6/15/54<br>@90.40625 %                          | 150,000.00          | 135,609.38 | 135,609.38       |                          |
| May 3, 2024<br>June 13, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 6/15/54<br>@87.74609375 %                       | 225,000.00          | 197,428.71 | 197,428.71       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                       | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                   |                     |                        |                        |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77 %                             | 150,000.00          | 115,500.00             | 115,500.00             |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 6/15/49<br>@80.71484375 %                    | 125,000.00          | 100,893.55             | 100,893.55             |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 6/15/54<br>@84.21875 %                       | 225,000.00          | 189,492.19             | 189,492.19             |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.2265625 %             | 175,000.00          | 170,146.48             | 170,146.48             |                          |
| May 13, 2024<br>June 20, 2024  | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 5.000% 6/15/54 @97.2265625 % | 175,000.00          | 170,146.48             | 170,146.48             |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.2265625 %             | 175,000.00          | 170,146.48             | 170,146.48             |                          |
| <b>Total Purchases</b>         |                                                                                                                                   |                     | <b>\$16,198,487.21</b> | <b>\$16,198,487.21</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                   |                     |                        |                        |                          |
| July 5, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@93.40429688 %                        | 150,000.00          | 140,106.45             | 141,556.64             | -1,450.19                |
| July 5, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@87.60351563 %                        | 150,000.00          | 131,405.27             | 132,609.38             | -1,204.11                |
| June 30, 2023<br>July 13, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@84.6328125 %                           | 50,000.00           | 42,316.41              | 42,585.94              | -269.53                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date     | Description                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-----------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>          |                                                                                                               |                     |            |                  |                          |
| June 30, 2023<br>July 13, 2023    | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.47851563 %          | 100,000.00          | 81,478.52  | 81,984.38        | -505.86                  |
| June 28, 2023<br>July 13, 2023    | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.80078125 %            | 75,000.00           | 68,850.59  | 68,531.25        | 319.34                   |
| July 13, 2023<br>July 20, 2023    | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/53 @87.0546875 %   | 200,000.00          | 174,109.38 | 173,085.94       | 1,023.44                 |
| July 31, 2023<br>August 2, 2023   | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 83.43% Received Accrued Interest of \$2.97      | 5,000.00            | 4,171.40   | 4,538.51         | -367.11                  |
| July 6, 2023<br>August 14, 2023   | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %             | 100,000.00          | 80,093.75  | 81,479.23        | -1,385.48                |
| July 6, 2023<br>August 14, 2023   | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %               | 25,000.00           | 20,023.44  | 20,369.81        | -346.37                  |
| July 6, 2023<br>August 14, 2023   | Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %   | 25,000.00           | 20,023.44  | 20,369.81        | 346.37                   |
| July 6, 2023<br>August 14, 2023   | Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 % | 100,000.00          | 80,093.75  | 81,479.23        | 1,385.48                 |
| July 6, 2023<br>August 14, 2023   | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %             | 100,000.00          | 80,093.75  | 81,605.47        | -1,511.72                |
| August 4, 2023<br>August 14, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.05859375 %            | 50,000.00           | 41,529.30  | 42,376.95        | -847.65                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-----------------------------------------|--------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                |                                                                                                              |                     |            |                  |                          |
| August 7, 2023<br>August 14, 2023       | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @86.45117188 %         | 150,000.00          | 129,676.76 | 131,572.27       | -1,895.51                |
| August 7, 2023<br>August 14, 2023       | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/53 @92.62304688 %         | 150,000.00          | 138,934.57 | 140,232.42       | -1,297.85                |
| August 8, 2023<br>August 14, 2023       | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @97.3671875 %          | 175,000.00          | 170,392.58 | 169,415.04       | 977.54                   |
| July 6, 2023<br>August 14, 2023         | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %              | 25,000.00           | 20,023.44  | 20,394.53        | -371.09                  |
| August 11, 2023<br>August 21, 2023      | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @85.02734375 % | 200,000.00          | 170,054.69 | 174,304.69       | -4,250.00                |
| September 7, 2023<br>September 11, 2023 | Sale 10,000.00 Par Value of CVS Health Corp 5.05% 25 Mar 2048 @ 86.12% Received Accrued Interest of \$232.86 | 10,000.00           | 8,611.80   | 10,833.49        | -2,221.69                |
| August 30, 2023<br>September 14, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.28320312 %         | 150,000.00          | 129,424.80 | 129,878.90       | -454.10                  |
| August 31, 2023<br>September 14, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.296875 %           | 150,000.00          | 138,445.31 | 138,963.45       | -518.14                  |
| August 31, 2023<br>September 14, 2023   | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @96.97460937 %         | 175,000.00          | 169,705.57 | 170,378.34       | -672.77                  |
| August 31, 2023<br>September 14, 2023   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.8671875 %          | 125,000.00          | 118,583.98 | 119,158.53       | -574.55                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                        |                     |            |                  |                          |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 125,000.00 Par Value 125,000.00<br>Current Face of UMBS TBA 30YR MPT 4.500%<br>9/15/53 @94.8671875 %  | 125,000.00          | 118,583.98 | 119,158.53       | 574.55                   |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 175,000.00 Par Value 175,000.00<br>Current Face of UMBS TBA 30YR MPT 5.000%<br>9/15/53 @96.97460937 % | 175,000.00          | 169,705.57 | 170,378.34       | 672.77                   |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00<br>Current Face of UMBS TBA 30YR MPT 4.000%<br>9/15/53 @92.296875 %   | 150,000.00          | 138,445.31 | 138,963.45       | 518.14                   |
| August 30, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00<br>Current Face of UMBS TBA 30YR MPT 3.000%<br>9/15/53 @86.28320312 % | 150,000.00          | 129,424.80 | 129,878.90       | 454.10                   |
| September 1, 2023<br>September 14, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of UMBS TBA 30YR MPT 2.500% 9/15/53<br>@82.99609375 %               | 50,000.00           | 41,498.05  | 41,585.94        | -87.89                   |
| August 30, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.28320313 %             | 150,000.00          | 129,424.80 | 129,837.89       | -413.09                  |
| August 31, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 9/15/53<br>@92.296875 %               | 150,000.00          | 138,445.31 | 139,060.55       | -615.24                  |
| August 31, 2023<br>September 14, 2023    | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 9/15/53<br>@96.97460938 %             | 175,000.00          | 169,705.57 | 170,467.77       | -762.20                  |
| August 31, 2023<br>September 14, 2023    | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@94.8671875 %              | 125,000.00          | 118,583.98 | 119,184.57       | -600.59                  |
| September 21, 2023<br>September 25, 2023 | Sale 10,000.00 Par Value of CVS Health Corp<br>5.05% 25 Mar 2048 @ 84.96%                                              | 10,000.00           | 8,496.10   | 10,833.50        | -2,337.40                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                   |                     |            |                  |                          |
| September 29, 2023<br>October 3, 2023 | Sale 5,000.00 Par Value of Citigroup Inc Variable<br>2.572% 03 Jun 2031 @ 79.75% Received Accrued<br>Interest of \$42.87                          | 5,000.00            | 3,987.50   | 4,295.40         | -307.90                  |
| October 10, 2023<br>October 12, 2023  | Sale 10,000.00 Par Value of Citigroup Inc Variable<br>2.572% 03 Jun 2031 @ 79.56% Received Accrued<br>Interest of \$92.16                         | 10,000.00           | 7,955.90   | 8,590.80         | -634.90                  |
| October 4, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@81.2734375 %                                      | 150,000.00          | 121,910.16 | 129,638.67       | -7,728.51                |
| October 4, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@81.2734375 %                                      | 150,000.00          | 121,910.16 | 129,556.64       | -7,646.48                |
| October 4, 2023<br>October 12, 2023   | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@93.16796875 %                                     | 175,000.00          | 163,043.95 | 169,750.00       | -6,706.05                |
| October 4, 2023<br>October 12, 2023   | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@93.16796875 %                                     | 200,000.00          | 186,335.94 | 192,984.38       | -6,648.44                |
| October 18, 2023<br>October 19, 2023  | Sale 15,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.81% Received Accrued Interest of \$54.29 | 15,000.00           | 13,745.56  | 14,480.58        | -735.02                  |
| October 19, 2023<br>October 20, 2023  | Sale 15,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.23% Received Accrued Interest of \$54.87 | 15,000.00           | 13,659.95  | 14,480.58        | -820.63                  |
| October 25, 2023<br>October 27, 2023  | Sale 10,000.00 Par Value of Invitation Homes<br>Operating Partnership LP 2.7% 15 Jan 2034 @<br>70.63% Received Accrued Interest of \$76.50        | 10,000.00           | 7,063.30   | 7,683.90         | -620.60                  |
| November 8, 2023<br>November 10, 2023 | Sale 5,000.00 Par Value of Healthcare Realty<br>Holdings LP 3.1% 15 Feb 2030 @ 83.35% Received<br>Accrued Interest of \$36.60                     | 5,000.00            | 4,167.70   | 4,435.44         | -267.74                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                           |                     |            |                  |                          |
| November 6, 2023<br>November 13, 2023  | Sale 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Nov<br>2053 @94.125 %                  | 375,000.00          | 352,968.75 | 349,453.13       | 3,515.62                 |
| November 7, 2023<br>November 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Nov<br>2053 @82.3359375 %              | 150,000.00          | 123,503.91 | 121,980.47       | 1,523.44                 |
| November 16, 2023<br>November 20, 2023 | Sale 10,000.00 Par Value of Citigroup Inc Variable<br>4.412% 31 Mar 2031 @ 91.78% Received Accrued<br>Interest of \$61.28 | 10,000.00           | 9,178.00   | 11,379.50        | -2,201.50                |
| November 20, 2023<br>November 22, 2023 | Sale 10,000.00 Par Value of Citigroup Inc Variable<br>4.412% 31 Mar 2031 @ 91.78% Received Accrued<br>Interest of \$63.73 | 10,000.00           | 9,177.90   | 11,379.50        | -2,201.60                |
| December 4, 2023<br>December 6, 2023   | Sale 5,000.00 Par Value of HSBC Holdings 2.013%<br>22 Sep 2028 @ 87.54% Received Accrued Interest<br>of \$20.69           | 5,000.00            | 4,377.10   | 4,992.58         | -615.48                  |
| December 8, 2023<br>December 12, 2023  | Sale 10,000.00 Par Value of Citigroup Inc 3.057%<br>25 Jan 2033 @ 82.70% Received Accrued Interest<br>of \$116.34         | 10,000.00           | 8,270.10   | 9,077.02         | -806.92                  |
| November 28, 2023<br>December 13, 2023 | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.4296875 %                | 300,000.00          | 295,289.06 | 290,998.63       | 4,290.43                 |
| November 28, 2023<br>December 13, 2023 | Reversal of Sale 300,000.00 Par Value 300,000.00<br>Current Face of UMBS TBA 30YR MPT 5.500%15<br>Dec 53 @98.4296875 %    | 300,000.00          | 295,289.06 | 290,998.63       | -4,290.43                |
| November 28, 2023<br>December 13, 2023 | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.4296875 %                | 300,000.00          | 295,289.06 | 291,210.94       | 4,078.12                 |
| December 8, 2023<br>December 13, 2023  | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @85.421875 %               | 300,000.00          | 256,265.63 | 247,652.34       | 8,613.29                 |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                       |                     |            |                  |                          |
| December 12, 2023<br>December 14, 2023 | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 82.95% Received Accrued Interest of \$59.02             | 5,000.00            | 4,147.40   | 4,538.52         | -391.12                  |
| December 12, 2023<br>December 14, 2023 | Sale 10,000.00 Par Value of Wells Fargo & Co Variable 3.35% 02 Mar 2033 @ 84.89% Received Accrued Interest of \$94.92 | 10,000.00           | 8,488.50   | 8,668.00         | -179.50                  |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of Citigroup Inc Variable 4.412% 31 Mar 2031 @ 94.86% Received Accrued Interest of \$45.96    | 5,000.00            | 4,742.90   | 5,689.75         | -946.85                  |
| December 19, 2023<br>December 21, 2023 | Sale 10,000.00 Par Value of UBS Group AG Variable 4.194% 01 Apr 2031 @ 92.61% Received Accrued Interest of \$93.20    | 10,000.00           | 9,260.70   | 8,849.90         | 410.80                   |
| December 20, 2023<br>December 22, 2023 | Sale 5,000.00 Par Value of UBS Group AG Variable 4.194% 01 Apr 2031 @ 92.70% Received Accrued Interest of \$47.18     | 5,000.00            | 4,634.75   | 4,424.95         | 209.80                   |
| January 10, 2024<br>January 16, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 1/15/54 @93.8828125 %                   | 150,000.00          | 140,824.22 | 138,123.05       | 2,701.17                 |
| January 8, 2024<br>January 16, 2024    | Sale 450,000.00 Par Value 450,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @87.48828125 %                  | 450,000.00          | 393,697.27 | 385,207.03       | 8,490.24                 |
| January 25, 2024<br>January 29, 2024   | Sale 10,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.77% Received Accrued Interest of \$3.40             | 10,000.00           | 8,476.50   | 9,077.02         | -600.52                  |
| February 6, 2024<br>February 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/54 @82.90820313 %                  | 125,000.00          | 103,635.25 | 105,275.88       | -1,640.63                |
| February 6, 2024<br>February 13, 2024  | Sale 450,000.00 Par Value 450,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 2/15/54                                 | 450,000.00          | 389,241.21 | 394,207.03       | -4,965.82                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
|                                        | @86.49804688 %, Federal Short Term Loss of \$4,965.82                                                                                                                   |                     |            |                  |                          |
| January 19, 2024<br>February 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @92.95507813 %, Federal Short Term Loss of \$1,520.51                             | 150,000.00          | 139,432.62 | 140,953.13       | -1,520.51                |
| February 27, 2024<br>February 28, 2024 | Sale 202,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.48% Received Accrued Interest of \$1,227.82, Federal Short Term Loss of \$3,503.10 | 202,000.00          | 196,910.54 | 200,413.64       | -3,503.10                |
| March 4, 2024<br>March 6, 2024         | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.25% Received Accrued Interest of \$17.41, Federal Long Term Loss of \$325.86                           | 5,000.00            | 4,212.65   | 4,538.51         | -325.86                  |
| March 7, 2024<br>March 11, 2024        | Sale 15,000.00 Par Value of UBS Group AG Variable 3.869% 12 Jan 2029 @ 94.66% Received Accrued Interest of \$95.11, Federal Long Term Gain of \$1,486.80                | 15,000.00           | 14,198.25  | 12,711.45        | 1,486.80                 |
| March 8, 2024<br>March 12, 2024        | Sale 20,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 85.28% Received Accrued Interest of \$79.82, Federal Long Term Loss of \$1,097.86                        | 20,000.00           | 17,056.20  | 18,154.06        | -1,097.86                |
| March 13, 2024<br>March 15, 2024       | Sale 10,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.96% Received Accrued Interest of \$42.46, Federal Long Term Loss of \$580.73                          | 10,000.00           | 8,496.30   | 9,077.03         | -580.73                  |
| April 3, 2024<br>April 5, 2024         | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.23% Received Accrued Interest of \$29.72, Federal Long Term Loss of \$326.91                           | 5,000.00            | 4,211.60   | 4,538.51         | -326.91                  |
| April 9, 2024<br>April 10, 2024        | Sale 174,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.16% Received Accrued Interest of \$522.47, Federal Short Term Loss of \$1,341.27   | 174,000.00          | 172,545.47 | 173,886.74       | -1,341.27                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
| April 5, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@91.734375 %, Federal Short Term Loss of<br>\$603.52                                | 150,000.00          | 137,601.56 | 138,205.08       | -603.52                  |
| April 4, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 4/15/54<br>@88.75 %, Federal Short Term Loss of \$1,207.03                                     | 150,000.00          | 133,125.00 | 134,332.03       | -1,207.03                |
| April 3, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 4/15/54<br>@81.75585938 %, Federal Short Term Loss of<br>\$1,862.80                            | 125,000.00          | 102,194.82 | 104,057.62       | -1,862.80                |
| April 3, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@78.04492188 %, Federal Short Term Loss of<br>\$2,434.57                            | 150,000.00          | 117,067.38 | 119,501.95       | -2,434.57                |
| April 4, 2024<br>April 11, 2024  | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 4/15/54<br>@85.29492188 %, Federal Short Term Loss of<br>\$2,882.82                            | 225,000.00          | 191,913.57 | 194,796.39       | -2,882.82                |
| April 10, 2024<br>April 18, 2024 | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>4/15/48 @96.88085938 %, Federal Short Term<br>Loss of \$2,471.20                    | 175,000.00          | 169,541.50 | 172,012.70       | -2,471.20                |
| April 24, 2024<br>April 26, 2024 | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25<br>Jan 2033 @ 82.85% Received Accrued Interest of<br>\$38.64, Federal Long Term Loss of \$396.12                             | 5,000.00            | 4,142.40   | 4,538.52         | -396.12                  |
| April 26, 2024<br>April 29, 2024 | Sale 121,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$395.48,<br>Federal Short Term Loss of \$2,126.42 | 121,000.00          | 118,164.06 | 120,290.48       | -2,126.42                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                   |                     |            |                  |                          |
| May 3, 2024<br>May 6, 2024    | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.58% Received Accrued Interest of \$237.54, Federal Short Term Loss of \$181.52 | 92,000.00           | 91,617.75  | 91,799.27        | -181.52                  |
| May 9, 2024<br>May 13, 2024   | Sale 20,000.00 Par Value of Bank of America Corp Variable 1.658% 11 Mar 2027 @ 93.34% Received Accrued Interest of \$57.11, Federal Long Term Loss of \$892.96    | 20,000.00           | 18,668.60  | 19,561.56        | -892.96                  |
| May 6, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @76.90820313 %, Federal Short Term Loss of \$1,883.79                       | 150,000.00          | 115,362.30 | 117,246.09       | -1,883.79                |
| May 6, 2024<br>May 13, 2024   | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @84.1640625 %, Federal Short Term Loss of \$2,742.19                        | 225,000.00          | 189,369.14 | 192,111.33       | -2,742.19                |
| May 3, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @87.69921875 %, Federal Short Term Loss of \$1,664.06                       | 150,000.00          | 131,548.83 | 133,212.89       | -1,664.06                |
| May 2, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @90.36328125 %, Federal Short Term Loss of \$2,044.92                       | 150,000.00          | 135,544.92 | 137,589.84       | -2,044.92                |
| May 3, 2024<br>May 13, 2024   | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @87.69921875 %, Federal Short Term Loss of \$820.32                           | 75,000.00           | 65,774.41  | 66,594.73        | -820.32                  |
| May 6, 2024<br>May 13, 2024   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50                                                                             | 125,000.00          | 100,800.78 | 102,261.19       | -1,460.41                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                |                     |            |                  |                          |
|                                | @80.640625 %, Federal Short Term Loss of \$1,460.41                                                                                                                                            |                     |            |                  |                          |
| April 22, 2024<br>May 15, 2024 | Sale 340,000.00 Par Value 1,862.24 Current Face of Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025 @100 % Received Accrued Interest of \$3.26, Federal Long Term Loss of \$76.82                    | 1,862.24            | 1,862.24   | 1,939.06         | -76.82                   |
| April 26, 2024<br>May 15, 2024 | Sale 150,000.00 Par Value 18,265.64 Current Face of Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033 @94.69140625 % Received Accrued Interest of \$24.86, Federal Long Term Loss of \$1,262.89 | 18,265.63           | 17,295.99  | 18,558.88        | -1,262.89                |
| April 22, 2024<br>May 15, 2024 | Reversal of Sale 340,000.00 Par Value 1,862.24 Current Face of Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025 @100 % Received Accrued Interest of \$3.26                                           | 1,862.24            | 1,862.24   | 1,939.06         | 76.82                    |
| April 22, 2024<br>May 15, 2024 | Sale 340,000.00 Par Value 1,643.54 Current Face of Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025 @100 % Received Accrued Interest of \$2.88, Federal Long Term Loss of \$67.80                    | 1,643.54            | 1,643.54   | 1,711.34         | -67.80                   |
| April 26, 2024<br>May 15, 2024 | Reversal of Sale 150,000.00 Par Value 18,265.64 Current Face of Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033 @94.69140625 % Received Accrued Interest of \$24.86                           | 18,265.63           | 17,295.99  | 18,558.88        | 1,262.89                 |
| April 26, 2024<br>May 15, 2024 | Sale 150,000.00 Par Value 18,023.89 Current Face of Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033 @94.69140625 % Received Accrued Interest of \$24.53, Federal Long Term Loss of \$1,246.18 | 18,023.89           | 17,067.08  | 18,313.26        | -1,246.18                |
| May 13, 2024<br>May 20, 2024   | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @97.21875 %, Federal Short Term Gain of \$601.56                                                 | 175,000.00          | 170,132.81 | 169,531.25       | 601.56                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                      |                     |            |                  |                          |
| May 31, 2024<br>June 3, 2024   | Sale 69,000.00 Par Value of United States Of Amer<br>Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond<br>02/44' @ 96.17% Received Accrued Interest of<br>\$929.79, Federal Short Term Loss of \$2,997.22 | 69,000.00           | 66,355.90  | 69,353.12        | -2,997.22                |
| May 29, 2024<br>June 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 6/15/54<br>@89.921875 %, Federal Short Term Loss of<br>\$726.57                                                     | 150,000.00          | 134,882.81 | 135,609.38       | -726.57                  |
| May 23, 2024<br>June 13, 2024  | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 6/15/54<br>@87.8359375 %, Federal Short Term Gain of<br>\$202.15                                                    | 225,000.00          | 197,630.86 | 197,428.71       | 202.15                   |
| June 7, 2024<br>June 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77.6875 %, Federal Short Term Gain of<br>\$1,031.25                                                     | 150,000.00          | 116,531.25 | 115,500.00       | 1,031.25                 |
| June 7, 2024<br>June 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 6/15/49<br>@81.35546875 %, Federal Short Term Gain of<br>\$800.79                                                   | 125,000.00          | 101,694.34 | 100,893.55       | 800.79                   |
| June 13, 2024<br>June 20, 2024 | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @98.16992188 %, Federal Short Term<br>Gain of \$1,650.88                                         | 175,000.00          | 171,797.36 | 170,146.48       | 1,650.88                 |
| June 14, 2024<br>June 20, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @85.15039063 %, Federal Short Term<br>Gain of \$1,311.03                                           | 75,000.00           | 63,862.79  | 62,551.76        | 1,311.03                 |
| June 26, 2024<br>June 27, 2024 | Sale 204,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 May 2026 @                                                                                                                | 204,000.00          | 204,403.82 | 203,750.45       | 653.37                   |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                  | Description                                                                                                                         | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                       |                                                                                                                                     |                     |                        |                        |                          |
|                                                | 100.20% Received Accrued Interest of \$733.65,<br>Federal Short Term Gain of \$653.37                                               |                     |                        |                        |                          |
| <b>Total Sales</b>                             |                                                                                                                                     |                     | <b>\$10,344,819.48</b> | <b>\$10,414,303.82</b> | <b>-\$67,482.96</b>      |
| <b>Total Citigroup Global Markets Inc 0274</b> |                                                                                                                                     |                     | <b>\$26,543,306.69</b> | <b>\$26,612,791.03</b> | <b>-\$67,482.96</b>      |
| <i>Deutsche Bank Securities Inc 0573</i>       |                                                                                                                                     |                     |                        |                        |                          |
| <b>Purchases</b>                               |                                                                                                                                     |                     |                        |                        |                          |
| July 14, 2023<br>July 18, 2023                 | Purchase 17,000.00 Par Value of United States<br>Treasury Note/Bond 4% 30 Jun 2028 @ 99.84%<br>Paid Accrued Interest of \$33.26     | 17,000.00           | 16,973.44              | 16,973.44              |                          |
| July 20, 2023<br>July 31, 2023                 | Purchase 1,103,000.00 Par Value of US Treasury<br>4.875% 31 Jul 2025 @ 99.96%                                                       | 1,103,000.00        | 1,102,583.90           | 1,102,583.90           |                          |
| July 25, 2023<br>July 31, 2023                 | Purchase 44,000.00 Par Value of WI Treasury Sec<br>4% 31 Jul 2028 @ 99.80%                                                          | 44,000.00           | 43,911.47              | 43,911.47              |                          |
| July 27, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.72%                                     | 45,000.00           | 44,873.44              | 44,873.44              |                          |
| July 27, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.84%                                     | 45,000.00           | 44,929.69              | 44,929.69              |                          |
| July 28, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.77%                                     | 45,000.00           | 44,894.53              | 44,894.53              |                          |
| July 28, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.69%                                     | 45,000.00           | 44,859.38              | 44,859.38              |                          |
| July 31, 2023<br>August 2, 2023                | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 3.625% 15 May 2053 @<br>93.38% Paid Accrued Interest of \$54.47  | 7,000.00            | 6,536.80               | 6,536.80               |                          |
| August 10, 2023<br>August 11, 2023             | Purchase 79,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.75%<br>Paid Accrued Interest of \$97.41 | 79,000.00           | 78,802.50              | 78,802.50              |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                           |                     |            |                  |                          |
| August 11, 2023<br>August 14, 2023       | Purchase 79,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.75%<br>Paid Accrued Interest of \$123.97         | 79,000.00           | 78,802.50  | 78,802.50        |                          |
| August 2, 2023<br>August 15, 2023        | Purchase 407,000.00 Par Value of US Treasury Bill 4.5% 15 Aug 2026 @ 99.56%                                                               | 407,000.00          | 405,191.32 | 405,191.32       |                          |
| August 22, 2023<br>August 23, 2023       | Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.48%<br>Paid Accrued Interest of \$195.94         | 76,000.00           | 74,848.13  | 74,848.13        |                          |
| August 22, 2023<br>August 23, 2023       | Purchase 77,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.42%<br>Paid Accrued Interest of \$198.52         | 77,000.00           | 75,784.84  | 75,784.84        |                          |
| August 25, 2023<br>August 31, 2023       | Purchase 38,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.80%                                                               | 38,000.00           | 37,925.53  | 37,925.53        |                          |
| August 28, 2023<br>August 31, 2023       | Purchase 86,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.89%                                                               | 86,000.00           | 85,904.44  | 85,904.44        |                          |
| August 28, 2023<br>August 31, 2023       | Purchase 86,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.98%                                                               | 86,000.00           | 85,980.88  | 85,980.88        |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 59,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.00%                                                              | 59,000.00           | 59,000.00  | 59,000.00        |                          |
| August 30, 2023<br>September 1, 2023     | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.04% Paid Accrued Interest of \$5.37 | 3,000.00            | 2,941.29   | 2,941.29         |                          |
| September 13, 2023<br>September 15, 2023 | Purchase 8,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 96.35% Paid Accrued Interest of \$27.80                                | 8,000.00            | 7,707.81   | 7,707.81         |                          |
| September 19, 2023<br>September 21, 2023 | Purchase 26,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.36% Paid Accrued Interest of \$65.62             | 26,000.00           | 25,832.42  | 25,832.42        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                            |                     |            |                  |                          |
| September 25, 2023<br>October 2, 2023 | Purchase 26,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.07% Paid Accrued Interest of \$6.57              | 26,000.00           | 26,017.08  | 26,017.08        |                          |
| October 16, 2023<br>October 18, 2023  | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 93.58% Paid Accrued Interest of \$20.22 | 3,000.00            | 2,807.46   | 2,807.46         |                          |
| October 16, 2023<br>October 18, 2023  | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 88.42% Paid Accrued Interest of \$50.22                                 | 7,000.00            | 6,189.53   | 6,189.53         |                          |
| October 18, 2023<br>October 19, 2023  | Purchase 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.33% Paid Accrued Interest of \$34.22 | 5,000.00            | 4,616.31   | 4,616.31         |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.60% Paid Accrued Interest of \$41.70 | 6,000.00            | 5,496.02   | 5,496.02         |                          |
| October 19, 2023<br>October 23, 2023  | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.83% Paid Accrued Interest of \$21.80 | 3,000.00            | 2,754.96   | 2,754.96         |                          |
| October 20, 2023<br>October 23, 2023  | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.00% Paid Accrued Interest of \$49.41              | 17,000.00           | 16,829.83  | 16,829.83        |                          |
| October 20, 2023<br>October 23, 2023  | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.02% Paid Accrued Interest of \$23.25               | 8,000.00            | 7,921.50   | 7,921.50         |                          |
| October 20, 2023<br>October 31, 2023  | Purchase 124,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 100.15%                          | 124,000.00          | 124,190.71 | 124,190.71       |                          |
| October 20, 2023<br>October 31, 2023  | Purchase 79,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 100.11%                           | 79,000.00           | 79,086.76  | 79,086.76        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                       |                     |            |                  |                          |
| November 1, 2023<br>November 3, 2023   | Purchase 12,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 93.11% Paid Accrued Interest of<br>\$101.09 | 12,000.00           | 11,173.13  | 11,173.13        |                          |
| November 14, 2023<br>November 16, 2023 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.46%<br>Paid Accrued Interest of \$1.24                     | 10,000.00           | 10,046.09  | 10,046.09        |                          |
| November 16, 2023<br>November 20, 2023 | Purchase 39,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.98% Paid Accrued Interest of \$104.46                 | 39,000.00           | 39,773.91  | 39,773.91        |                          |
| November 17, 2023<br>November 21, 2023 | Purchase 9,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>102.23% Paid Accrued Interest of \$7.05                     | 9,000.00            | 9,200.39   | 9,200.39         |                          |
| November 21, 2023<br>November 24, 2023 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>102.88% Paid Accrued Interest of \$7.05                     | 6,000.00            | 6,172.97   | 6,172.97         |                          |
| November 27, 2023<br>November 29, 2023 | Purchase 20,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.89%<br>Paid Accrued Interest of \$34.62                    | 20,000.00           | 20,177.34  | 20,177.34        |                          |
| November 27, 2023<br>November 29, 2023 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>103.52% Paid Accrued Interest of \$12.79                    | 7,000.00            | 7,246.37   | 7,246.37         |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 447,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.21%                                                  | 447,000.00          | 447,925.43 | 447,925.43       |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 15,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.36% Paid Accrued Interest of \$7.17                   | 15,000.00           | 15,054.49  | 15,054.49        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                               |                     |           |                  |                          |
| December 4, 2023<br>December 6, 2023   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.11% Paid Accrued Interest of \$19.18  | 7,000.00            | 7,357.38  | 7,357.38         |                          |
| December 7, 2023<br>December 11, 2023  | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.88% Paid Accrued Interest of \$9.64    | 3,000.00            | 3,086.48  | 3,086.48         |                          |
| December 8, 2023<br>December 12, 2023  | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.11% Paid Accrued Interest of \$10.01   | 3,000.00            | 3,063.40  | 3,063.40         |                          |
| December 8, 2023<br>December 12, 2023  | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.05% Paid Accrued Interest of \$30.04   | 9,000.00            | 9,184.22  | 9,184.22         |                          |
| December 8, 2023<br>December 12, 2023  | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.09% Paid Accrued Interest of \$23.37   | 7,000.00            | 7,146.02  | 7,146.02         |                          |
| December 11, 2023<br>December 13, 2023 | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.12% Paid Accrued Interest of \$13.85   | 4,000.00            | 4,084.69  | 4,084.69         |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 107.45% Paid Accrued Interest of \$45.41 | 12,000.00           | 12,894.38 | 12,894.38        |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 107.44% Paid Accrued Interest of \$45.41 | 12,000.00           | 12,892.97 | 12,892.97        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 108.06% Paid Accrued Interest of \$50.89 | 13,000.00           | 14,047.62 | 14,047.62        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.82% Paid Accrued Interest of \$14.84   | 4,000.00            | 4,152.66  | 4,152.66         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.79%<br>Paid Accrued Interest of \$11.13    | 3,000.00            | 3,113.67   | 3,113.67         |                          |
| December 14, 2023<br>December 18, 2023 | Purchase 38,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>102.08% Paid Accrued Interest of \$81.76 | 38,000.00           | 38,789.69  | 38,789.69        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 185,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.91%<br>Paid Accrued Interest of \$43.20  | 185,000.00          | 184,826.56 | 184,826.56       |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 308,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.90%<br>Paid Accrued Interest of \$71.92  | 308,000.00          | 307,687.19 | 307,687.19       |                          |
| January 17, 2024<br>January 19, 2024   | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>107.34% Paid Accrued Interest of \$33.93   | 4,000.00            | 4,293.75   | 4,293.75         |                          |
| January 31, 2024<br>February 1, 2024   | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.24%<br>Paid Accrued Interest of \$0.44       | 4,000.00            | 4,009.69   | 4,009.69         |                          |
| February 8, 2024<br>February 12, 2024  | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.63%<br>Paid Accrued Interest of \$8.41     | 6,000.00            | 5,977.50   | 5,977.50         |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.96%<br>Paid Accrued Interest of \$10.55       | 6,000.00            | 5,937.89   | 5,937.89         |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 46,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.39%<br>Paid Accrued Interest of \$85.93   | 46,000.00           | 45,721.48  | 45,721.48        |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 24,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.56%<br>Paid Accrued Interest of \$68.57      | 24,000.00           | 23,654.06  | 23,654.06        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                   |                     |            |                  |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 99.94%                                     | 193,000.00          | 192,879.38 | 192,879.38       |                          |
| March 21, 2024<br>March 25, 2024       | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.99%<br>Paid Accrued Interest of \$34.65   | 12,000.00           | 11,999.06  | 11,999.06        |                          |
| March 26, 2024<br>April 1, 2024        | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44%<br>Paid Accrued Interest of \$9.35   | 83,000.00           | 82,537.09  | 82,537.09        |                          |
| March 27, 2024<br>April 1, 2024        | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64%<br>Paid Accrued Interest of \$13.52 | 120,000.00          | 119,573.35 | 119,573.35       |                          |
| April 10, 2024<br>April 12, 2024       | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.14%<br>Paid Accrued Interest of \$7.38      | 5,000.00            | 4,957.23   | 4,957.23         |                          |
| April 25, 2024<br>April 29, 2024       | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 94.55%<br>Paid Accrued Interest of \$24.40       | 3,000.00            | 2,836.41   | 2,836.41         |                          |
| April 26, 2024<br>April 30, 2024       | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.74%                                     | 117,000.00          | 116,698.36 | 116,698.36       |                          |
| April 22, 2024<br>April 30, 2024       | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27%                                     | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024       | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27%                                     | 239,000.00          | 237,259.28 | 237,259.28       |                          |
| April 23, 2024<br>April 30, 2024       | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24%                                     | 148,000.00          | 146,870.04 | 146,870.04       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                           |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32%             | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%             | 356,000.00          | 353,485.37 | 353,485.37       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%             | 146,000.00          | 145,742.21 | 145,742.21       |                          |
| April 23, 2024<br>April 30, 2024 | Reversal of Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24% | 148,000.00          | 146,870.04 | 146,870.04       |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.79%             | 148,000.00          | 147,686.48 | 147,686.48       |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32% | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88%             | 149,000.00          | 148,815.78 | 148,815.78       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 239,000.00          | 237,259.28 | 237,259.28       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%             | 239,000.00          | 238,578.01 | 238,578.01       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%                      | 356,000.00          | 353,485.37 | 353,485.37       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%                                  | 356,000.00          | 355,449.93 | 355,449.93       |                          |
| April 29, 2024<br>May 1, 2024    | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 91.84%<br>Paid Accrued Interest of \$79.86 | 9,000.00            | 8,265.59   | 8,265.59         |                          |
| May 9, 2024<br>May 15, 2024      | Purchase 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.75%                                    | 116,000.00          | 115,710.00 | 115,710.00       |                          |
| May 10, 2024<br>May 15, 2024     | Purchase 116,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.11%                                  | 116,000.00          | 114,966.88 | 114,966.88       |                          |
| May 15, 2024<br>May 17, 2024     | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.13% Paid Accrued Interest of \$23.50 | 11,000.00           | 11,123.75  | 11,123.75        |                          |
| May 20, 2024<br>May 22, 2024     | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.52% Paid Accrued Interest of \$3.33    | 4,000.00            | 3,980.94   | 3,980.94         |                          |
| May 20, 2024<br>May 22, 2024     | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.51% Paid Accrued Interest of \$3.33    | 4,000.00            | 3,980.47   | 3,980.47         |                          |
| May 21, 2024<br>May 23, 2024     | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.68% Paid Accrued Interest of \$2.85    | 3,000.00            | 2,990.51   | 2,990.51         |                          |
| May 29, 2024<br>May 30, 2024     | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 98.03% Paid Accrued Interest of \$23.18  | 13,000.00           | 12,744.06  | 12,744.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                 |                     |            |                  |                          |
| May 23, 2024<br>May 31, 2024   | Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 99.17% Paid Accrued Interest of \$152.83  | 76,000.00           | 75,370.63  | 75,370.63        |                          |
| May 30, 2024<br>May 31, 2024   | Purchase 125,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                     | 125,000.00          | 124,638.67 | 124,638.67       |                          |
| May 24, 2024<br>May 31, 2024   | Purchase 60,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.96%                                      | 60,000.00           | 59,973.41  | 59,973.41        |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 35,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.01% Paid Accrued Interest of \$13.99  | 35,000.00           | 35,002.73  | 35,002.73        |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 171,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.00% Paid Accrued Interest of \$68.33 | 171,000.00          | 171,000.00 | 171,000.00       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.91% Paid Accrued Interest of \$44.63    | 121,000.00          | 120,896.02 | 120,896.02       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.90% Paid Accrued Interest of \$44.26    | 120,000.00          | 119,878.13 | 119,878.13       |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 128,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.08% Paid Accrued Interest of \$62.95   | 128,000.00          | 128,100.00 | 128,100.00       |                          |
| June 5, 2024<br>June 6, 2024   | Purchase 132,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.50% Paid Accrued Interest of \$97.38   | 132,000.00          | 132,660.00 | 132,660.00       |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 77,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.22% Paid Accrued Interest of \$280.64 | 77,000.00           | 77,938.44  | 77,938.44        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                               | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                           |                     |                       |                       |                          |
| June 11, 2024                 | Purchase 113,000.00 Par Value of US Treasury                                              | 113,000.00          | 113,026.48            | 113,026.48            |                          |
| June 17, 2024                 | 4.5% 15 Jun 2027 @ 100.02% Paid Accrued<br>Interest of \$28.56                            |                     |                       |                       |                          |
| <b>Total Purchases</b>        |                                                                                           |                     | <b>\$8,973,975.31</b> | <b>\$8,973,975.31</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                                                           |                     |                       |                       |                          |
| July 20, 2023                 | Sale 1,139,000.00 Par Value of United States                                              | 1,139,000.00        | 1,134,713.15          | 1,136,588.37          | -1,875.22                |
| July 21, 2023                 | Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.62% Received Accrued Interest of \$3,006.12 |                     |                       |                       |                          |
| July 25, 2023                 | Sale 45,000.00 Par Value of United States Treasury                                        | 45,000.00           | 44,626.57             | 44,992.46             | -365.89                  |
| July 26, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.17% Received<br>Accrued Interest of \$127.17                |                     |                       |                       |                          |
| July 27, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,586.97             | 45,990.89             | -403.92                  |
| July 28, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.10% Received<br>Accrued Interest of \$140.00                |                     |                       |                       |                          |
| July 27, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,642.56             | 45,990.88             | -348.32                  |
| July 28, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.22% Received<br>Accrued Interest of \$140.00                |                     |                       |                       |                          |
| July 28, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,609.94             | 45,990.88             | -380.94                  |
| July 31, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.15% Received<br>Accrued Interest of \$155.00                |                     |                       |                       |                          |
| July 28, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,574.69             | 45,990.89             | -416.20                  |
| July 31, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.08% Received<br>Accrued Interest of \$155.00                |                     |                       |                       |                          |
| August 2, 2023                | Sale 414,000.00 Par Value of United States                                                | 414,000.00          | 413,288.44            | 413,412.53            | -124.09                  |
| August 3, 2023                | Treasury Note/Bond 4.5% 15 Jul 2026 @ 99.83%<br>Received Accrued Interest of \$961.87     |                     |                       |                       |                          |
| August 10, 2023               | Sale 81,000.00 Par Value of United States Treasury                                        | 81,000.00           | 80,300.74             | 80,983.95             | -683.21                  |
| August 11, 2023               | Note/Bond 4% 30 Jun 2028 @ 99.14% Received<br>Accrued Interest of \$369.78                |                     |                       |                       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                            |                     |           |                  |                          |
| August 11, 2023<br>August 14, 2023       | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.14% Received<br>Accrued Interest of \$396.20              | 81,000.00           | 80,303.91 | 80,983.95        | -680.04                  |
| August 22, 2023<br>August 23, 2023       | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 97.88% Received<br>Accrued Interest of \$457.83              | 78,000.00           | 76,348.35 | 77,984.55        | -1,636.20                |
| August 22, 2023<br>August 23, 2023       | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 97.83% Received<br>Accrued Interest of \$457.83              | 78,000.00           | 76,305.08 | 77,984.55        | -1,679.47                |
| August 25, 2023<br>August 28, 2023       | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 98.03% Received<br>Accrued Interest of \$256.52              | 40,000.00           | 39,212.50 | 39,992.07        | -779.57                  |
| August 28, 2023<br>August 29, 2023       | Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.71%<br>Received Accrued Interest of \$286.06          | 88,000.00           | 86,860.43 | 87,738.28        | -877.85                  |
| August 28, 2023<br>August 29, 2023       | Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.80%<br>Received Accrued Interest of \$286.06          | 88,000.00           | 86,941.77 | 87,738.28        | -796.51                  |
| August 29, 2023<br>August 30, 2023       | Sale 61,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 98.23% Received<br>Accrued Interest of \$404.46              | 61,000.00           | 59,918.20 | 60,987.91        | -1,069.71                |
| September 25, 2023<br>September 26, 2023 | Sale 27,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 97.80%<br>Received Accrued Interest of \$172.51          | 27,000.00           | 26,404.87 | 26,919.69        | -514.82                  |
| October 18, 2023<br>October 19, 2023     | Sale 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 90.95% Received Accrued Interest of \$18.10 | 5,000.00            | 4,588.95  | 4,826.86         | -237.91                  |
| October 18, 2023<br>October 19, 2023     | Sale 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.03% Received Accrued Interest of \$34.22 | 5,000.00            | 4,601.56  | 4,900.53         | -298.97                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                            |                     |            |                  |                          |
| October 19, 2023<br>October 20, 2023   | Sale 7,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 90.36% Received Accrued Interest of \$25.60 | 7,000.00            | 6,383.47   | 6,757.60         | -374.13                  |
| October 20, 2023<br>October 23, 2023   | Sale 12,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.73% Received Accrued Interest of \$3.35  | 12,000.00           | 11,621.63  | 12,016.50        | -394.87                  |
| October 20, 2023<br>October 23, 2023   | Sale 25,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.70% Received Accrued Interest of \$6.98  | 25,000.00           | 24,201.75  | 25,034.37        | -832.62                  |
| October 20, 2023<br>October 23, 2023   | Sale 129,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 97.99% Received Accrued Interest of \$821.75            | 129,000.00          | 126,411.19 | 129,042.72       | -2,631.53                |
| October 20, 2023<br>October 23, 2023   | Sale 80,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.97% Received Accrued Interest of \$232.51             | 80,000.00           | 79,174.61  | 79,925.34        | -750.73                  |
| October 24, 2023<br>October 25, 2023   | Sale 7,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.53% Received Accrued Interest of \$52.33 | 7,000.00            | 6,476.91   | 6,838.80         | -361.89                  |
| November 2, 2023<br>November 6, 2023   | Sale 15,000.00 Par Value of Oracle Corp 6.9% 09 Nov 2052 @ 102.58% Received Accrued Interest of \$508.88                                   | 15,000.00           | 15,387.45  | 14,990.55        | 396.90                   |
| November 7, 2023<br>November 8, 2023   | Sale 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.34% Received Accrued Interest of \$24.64              | 5,000.00            | 5,016.80   | 4,994.28         | 22.52                    |
| December 18, 2023<br>December 19, 2023 | Sale 43,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.96% Received Accrued Interest of \$282.19            | 43,000.00           | 44,704.88  | 43,138.70        | 1,566.18                 |
| December 18, 2023<br>December 19, 2023 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 104.43% Received Accrued Interest of \$138.71              | 33,000.00           | 34,463.09  | 32,937.40        | 1,525.69                 |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| December 18, 2023<br>December 19, 2023 | Sale 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 111.73%<br>Received Accrued Interest of \$70.99                                   | 16,000.00           | 17,876.88  | 16,204.05        | 1,672.83                 |
| December 29, 2023<br>January 2, 2024   | Sale 191,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.97% Received Accrued Interest of \$839.54                                   | 191,000.00          | 192,852.00 | 191,257.55       | 1,594.45                 |
| December 29, 2023<br>January 2, 2024   | Sale 319,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.96% Received Accrued Interest of \$1,402.16                                 | 319,000.00          | 322,065.79 | 319,430.16       | 2,635.63                 |
| February 5, 2024<br>February 6, 2024   | Sale 28,000.00 Par Value of United States Of Amer Treas Notes 4.25% NTS 31 Jan 2026 USD 'AW-2026' @ 99.62% Received Accrued Interest of \$19.62                    | 28,000.00           | 27,893.91  | 27,944.46        | -50.55                   |
| February 14, 2024<br>February 16, 2024 | Sale 14,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.42% Received Accrued Interest of \$26.15, Federal Short Term Loss of \$51.86   | 14,000.00           | 13,918.52  | 13,970.38        | -51.86                   |
| February 22, 2024<br>February 26, 2024 | Sale 25,000.00 Par Value of Tencent Holdings Ltd 3.975% 11 Apr 2029 @ 94.55% Received Accrued Interest of \$372.66, Federal Long Term Loss of \$3,623.00           | 25,000.00           | 23,638.50  | 27,261.50        | -3,623.00                |
| March 5, 2024<br>March 6, 2024         | Sale 26,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 100.13% Received Accrued Interest of \$19.61, Federal Short Term Gain of \$57.63 | 26,000.00           | 26,033.52  | 25,975.89        | 57.63                    |
| March 26, 2024<br>March 27, 2024       | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$570.53    | 86,000.00           | 85,005.23  | 85,575.76        | -570.53                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                            |                     |            |                  |                          |
| April 22, 2024<br>April 23, 2024 | Sale 151,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.17%<br>Received Accrued Interest of \$941.70, Federal Short Term Loss of \$2,604.30   | 151,000.00          | 148,236.66 | 150,840.96       | -2,604.30                |
| April 22, 2024<br>April 23, 2024 | Sale 245,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.60% Received Accrued Interest of \$635.09, Federal Short Term Loss of \$4,436.59     | 245,000.00          | 239,126.79 | 243,563.38       | -4,436.59                |
| April 23, 2024<br>April 24, 2024 | Sale 154,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.14%<br>Received Accrued Interest of \$978.19, Federal Short Term Loss of \$2,709.38   | 154,000.00          | 151,128.43 | 153,837.81       | -2,709.38                |
| April 24, 2024<br>April 25, 2024 | Sale 365,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.63% Received Accrued Interest of \$1,028.43, Federal Short Term Loss of \$6,523.22   | 365,000.00          | 356,336.48 | 362,859.70       | -6,523.22                |
| April 24, 2024<br>April 25, 2024 | Sale 155,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.22%<br>Received Accrued Interest of \$1,002.45, Federal Short Term Loss of \$2,595.54 | 155,000.00          | 152,241.21 | 154,836.75       | -2,595.54                |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.54% Received Accrued Interest of \$392.21, Federal Short Term Loss of \$2,253.11     | 120,000.00          | 117,043.23 | 119,296.34       | -2,253.11                |
| April 26, 2024<br>April 29, 2024 | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.51%<br>Received Accrued Interest of \$163.42, Federal Short Term Loss of \$952.90     | 50,000.00           | 48,753.91  | 49,706.81        | -952.90                  |
| May 9, 2024<br>May 10, 2024      | Sale 119,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.74%                                                                                    | 119,000.00          | 118,688.55 | 118,740.36       | -51.81                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                                                      |                     |            |                  |                          |
|                               | Received Accrued Interest of \$365.78, Federal Short<br>Term Loss of \$51.81                                                                                                                         |                     |            |                  |                          |
| May 22, 2024<br>May 23, 2024  | Sale 114,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>98.47% Received Accrued Interest of \$680.96,<br>Federal Short Term Loss of \$1,077.15                      | 114,000.00          | 112,254.38 | 113,331.53       | -1,077.15                |
| May 23, 2024<br>May 24, 2024  | Sale 78,000.00 Par Value of United States Of Amer<br>Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond<br>02/44' @ 97.36% Received Accrued Interest of<br>\$954.64, Federal Short Term Loss of \$2,454.57 | 78,000.00           | 75,944.62  | 78,399.19        | -2,454.57                |
| May 24, 2024<br>May 28, 2024  | Sale 62,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 98.23%<br>Received Accrued Interest of \$405.29, Federal Short<br>Term Loss of \$735.06                         | 62,000.00           | 60,901.39  | 61,636.45        | -735.06                  |
| May 28, 2024<br>May 29, 2024  | Sale 62,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 98.36%<br>Received Accrued Interest of \$412.27, Federal Short<br>Term Loss of \$653.70                         | 62,000.00           | 60,982.75  | 61,636.45        | -653.70                  |
| May 28, 2024<br>May 29, 2024  | Sale 63,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 98.19%<br>Received Accrued Interest of \$418.92, Federal Short<br>Term Loss of \$768.90                         | 63,000.00           | 61,861.68  | 62,630.58        | -768.90                  |
| May 28, 2024<br>May 29, 2024  | Sale 76,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 98.11%<br>Received Accrued Interest of \$505.37, Federal Short<br>Term Loss of \$990.60                         | 76,000.00           | 74,563.75  | 75,554.35        | -990.60                  |
| May 30, 2024<br>May 31, 2024  | Sale 127,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.19% Received Accrued Interest of \$494.80,<br>Federal Short Term Gain of \$431.56                       | 127,000.00          | 127,243.71 | 126,812.15       | 431.56                   |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                         |                     |            |                  |                          |
| May 31, 2024<br>June 3, 2024   | Sale 178,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.96% Received Accrued Interest of \$801.73, Federal Short Term Gain of \$58.71     | 178,000.00          | 177,924.96 | 177,866.25       | 58.71                    |
| May 31, 2024<br>June 3, 2024   | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.97% Received Accrued Interest of \$166.65, Federal Short Term Gain of \$14.99      | 37,000.00           | 36,987.18  | 36,972.19        | 14.99                    |
| May 31, 2024<br>June 3, 2024   | Sale 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.37% Received Accrued Interest of \$521.32, Federal Short Term Gain of \$630.92   | 122,000.00          | 122,450.46 | 121,819.54       | 630.92                   |
| May 31, 2024<br>June 3, 2024   | Sale 123,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.39% Received Accrued Interest of \$525.59, Federal Short Term Gain of \$659.87   | 123,000.00          | 123,477.94 | 122,818.07       | 659.87                   |
| June 3, 2024<br>June 4, 2024   | Sale 130,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.55% Received Accrued Interest of \$571.84, Federal Short Term Gain of \$910.57   | 130,000.00          | 130,718.29 | 129,807.72       | 910.57                   |
| June 5, 2024<br>June 6, 2024   | Sale 134,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.97% Received Accrued Interest of \$623.12, Federal Short Term Gain of \$1,496.34 | 134,000.00          | 135,298.13 | 133,801.79       | 1,496.34                 |
| June 11, 2024<br>June 12, 2024 | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.62% Received Accrued Interest of \$397.17, Federal Short Term Loss of \$49.60       | 116,000.00          | 115,556.24 | 115,605.84       | -49.60                   |
| June 12, 2024<br>June 13, 2024 | Sale 79,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond                                                                          | 79,000.00           | 78,488.62  | 79,404.30        | -915.68                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                  | Description                                                                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                       |                                                                                                                                                                       |                     |                        |                        |                          |
|                                                | 02/44' @ 99.35% Received Accrued Interest of \$1,162.21, Federal Short Term Loss of \$915.68                                                                          |                     |                        |                        |                          |
| June 21, 2024<br>June 24, 2024                 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.95% Received Accrued Interest of \$371.80, Federal Short Term Gain of \$1,290.80 | 126,000.00          | 127,195.60             | 125,904.80             | 1,290.80                 |
| June 24, 2024<br>June 25, 2024                 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99% Received Accrued Interest of \$193.65, Federal Short Term Gain of \$673.65    | 63,000.00           | 63,626.05              | 62,952.40              | 673.65                   |
| June 25, 2024<br>June 26, 2024                 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.95% Received Accrued Interest of \$201.39, Federal Short Term Gain of \$645.38    | 63,000.00           | 63,597.78              | 62,952.40              | 645.38                   |
| <b>Total Sales</b>                             |                                                                                                                                                                       |                     | <b>\$6,540,583.60</b>  | <b>\$6,576,881.64</b>  | <b>-\$36,298.04</b>      |
| <b>Total Deutsche Bank Securities Inc 0573</b> |                                                                                                                                                                       |                     | <b>\$15,514,558.91</b> | <b>\$15,550,856.95</b> | <b>-\$36,298.04</b>      |
| <i>Goldman, Sachs and Co 0005</i>              |                                                                                                                                                                       |                     |                        |                        |                          |
| <b>Purchases</b>                               |                                                                                                                                                                       |                     |                        |                        |                          |
| June 29, 2023<br>July 3, 2023                  | Purchase 21,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.78% Paid Accrued Interest of \$80.47                                          | 21,000.00           | 20,743.24              | 20,743.24              |                          |
| July 6, 2023<br>July 10, 2023                  | Purchase 30,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.47% Paid Accrued Interest of \$154.08                                        | 30,000.00           | 28,341.79              | 28,341.79              |                          |
| June 7, 2023<br>July 13, 2023                  | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.61328125 %                                                              | 200,000.00          | 163,226.56             | 163,226.56             |                          |
| June 5, 2023<br>July 13, 2023                  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.62109375 %                                                                | 50,000.00           | 45,810.55              | 45,810.55              |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                      |                     |            |                  |                          |
| June 5, 2023<br>July 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 7/15/53<br>@96.5390625 %                        | 125,000.00          | 120,673.83 | 120,673.83       |                          |
| July 12, 2023<br>July 14, 2023 | Purchase 14,000.00 Par Value of United States<br>Treasury Note/Bond 3.625% 15 May 2053 @<br>93.88% Paid Accrued Interest of \$82.74  | 14,000.00           | 13,143.05  | 13,143.05        |                          |
| July 12, 2023<br>July 14, 2023 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4% 30 Jun 2028 @ 99.72%<br>Paid Accrued Interest of \$9.13        | 6,000.00            | 5,983.13   | 5,983.13         |                          |
| May 24, 2023<br>July 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>7/15/53 @86.54296875 %               | 200,000.00          | 173,085.94 | 173,085.94       |                          |
| May 24, 2023<br>July 20, 2023  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 7/15/53 @86.54296875 %   | 200,000.00          | 173,085.94 | 173,085.94       |                          |
| May 24, 2023<br>July 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>7/15/53 @86.54296875 %               | 200,000.00          | 173,085.94 | 173,085.94       |                          |
| July 19, 2023<br>July 21, 2023 | Purchase 19,000.00 Par Value of United States<br>Treasury Note/Bond 3.375% 15 May 2033 @<br>97.02% Paid Accrued Interest of \$116.75 | 19,000.00           | 18,432.97  | 18,432.97        |                          |
| July 25, 2023<br>July 31, 2023 | Purchase 177,000.00 Par Value of US Treasury<br>4.875% 31 Jul 2025 @ 99.75%                                                          | 177,000.00          | 176,557.50 | 176,557.50       |                          |
| July 26, 2023<br>July 31, 2023 | Purchase 89,000.00 Par Value of WI Treasury Sec<br>4% 31 Jul 2028 @ 99.91%                                                           | 89,000.00           | 88,916.56  | 88,916.56        |                          |
| July 27, 2023<br>July 31, 2023 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.73%                                      | 45,000.00           | 44,880.47  | 44,880.47        |                          |
| July 27, 2023<br>July 31, 2023 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.70%                                      | 45,000.00           | 44,866.41  | 44,866.41        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                 |                     |            |                  |                          |
| July 31, 2023<br>August 2, 2023    | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 95.36% Paid Accrued Interest of \$28.98    | 4,000.00            | 3,814.22   | 3,814.22         |                          |
| August 1, 2023<br>August 2, 2023   | Purchase 111,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.58% Paid Accrued Interest of \$804.22 | 111,000.00          | 104,981.72 | 104,981.72       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.578125 %                          | 200,000.00          | 163,156.25 | 163,156.25       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.35546875 %                        | 175,000.00          | 145,872.07 | 145,872.07       |                          |
| July 6, 2023<br>August 14, 2023    | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.35546875 %            | 175,000.00          | 145,872.07 | 145,872.07       |                          |
| June 30, 2023<br>August 14, 2023   | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.578125 %              | 200,000.00          | 163,156.25 | 163,156.25       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.578125 %                          | 200,000.00          | 163,156.25 | 163,156.25       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.35546875 %                        | 175,000.00          | 145,872.07 | 145,872.07       |                          |
| August 11, 2023<br>August 15, 2023 | Purchase 32,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.00%                                                      | 32,000.00           | 31,360.00  | 31,360.00        |                          |
| August 16, 2023<br>August 18, 2023 | Purchase 24,000.00 Par Value of Amgen Inc 5.75% 02 Mar 2063 @ 94.27% Paid Accrued Interest of \$636.33                          | 24,000.00           | 22,624.56  | 22,624.56        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-----------------------------------------|---------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>            |                                                                                                                     |                     |            |                  |                          |
| August 17, 2023<br>August 21, 2023      | Purchase 5,000.00 Par Value of Amgen Inc 4.2% 22 Feb 2052 @ 76.21% Paid Accrued Interest of \$104.42                | 5,000.00            | 3,810.50   | 3,810.50         |                          |
| August 29, 2023<br>August 31, 2023      | Purchase 85,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.34%                                        | 85,000.00           | 85,292.19  | 85,292.19        |                          |
| August 29, 2023<br>August 31, 2023      | Purchase 85,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.44%                                        | 85,000.00           | 85,371.88  | 85,371.88        |                          |
| September 8, 2023<br>September 12, 2023 | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 96.83% Paid Accrued Interest of \$21.97          | 7,000.00            | 6,778.24   | 6,778.24         |                          |
| September 8, 2023<br>September 12, 2023 | Purchase 10,000.00 Par Value of HCA Inc 3.5% 01 Sep 2030 @ 86.72% Paid Accrued Interest of \$10.69                  | 10,000.00           | 8,672.40   | 8,672.40         |                          |
| August 4, 2023<br>September 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.59375 %               | 200,000.00          | 185,187.50 | 185,187.50       |                          |
| August 4, 2023<br>September 14, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.703125 %                | 75,000.00           | 67,277.34  | 67,277.34        |                          |
| August 7, 2023<br>September 14, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.65234375 %            | 150,000.00          | 129,978.52 | 129,978.52       |                          |
| August 8, 2023<br>September 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @99.0390625 %             | 200,000.00          | 198,078.13 | 198,078.13       |                          |
| August 8, 2023<br>September 14, 2023    | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @99.0390625 % | 200,000.00          | 198,078.13 | 198,078.13       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                                  |                     |            |                  |                          |
| August 7, 2023<br>September 14, 2023     | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 9/15/53 @86.65234375 %                       | 150,000.00          | 129,978.52 | 129,978.52       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500% 9/15/53 @89.703125 %                           | 75,000.00           | 67,277.34  | 67,277.34        |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 9/15/53 @92.59375 %                          | 200,000.00          | 185,187.50 | 185,187.50       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 9/15/53<br>@89.703125 %                                       | 75,000.00           | 67,277.34  | 67,277.34        |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 9/15/53<br>@92.59375 %                                      | 200,000.00          | 185,187.50 | 185,187.50       |                          |
| August 7, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.65234375 %                                   | 150,000.00          | 129,978.52 | 129,978.52       |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 9/15/52<br>@99.0390625 %                                    | 200,000.00          | 198,078.13 | 198,078.13       |                          |
| September 15, 2023<br>September 19, 2023 | Purchase 5,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 96.43% Paid Accrued Interest of \$18.43 | 5,000.00            | 4,821.48   | 4,821.48         |                          |
| September 18, 2023<br>September 20, 2023 | Purchase 6,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 95.55% Paid Accrued Interest<br>of \$24.21                                 | 6,000.00            | 5,733.05   | 5,733.05         |                          |
| September 19, 2023<br>September 20, 2023 | Purchase 5,000.00 Par Value of United States<br>Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 94.78% Paid Accrued Interest of \$12.59 | 5,000.00            | 4,766.69   | 4,766.69         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                      |                     |            |                  |                          |
| August 16, 2023<br>September 21, 2023    | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>9/15/48 @96.51953125 %                 | 50,000.00           | 48,259.77  | 48,259.77        |                          |
| August 16, 2023<br>September 21, 2023    | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 9/15/48 @96.51953125 %     | 50,000.00           | 48,259.77  | 48,259.77        |                          |
| August 16, 2023<br>September 21, 2023    | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>9/15/48 @96.51953125 %                 | 50,000.00           | 48,259.77  | 48,259.77        |                          |
| September 20, 2023<br>September 22, 2023 | Purchase 13,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 95.43% Paid Accrued<br>Interest of \$55.37                    | 13,000.00           | 12,405.86  | 12,405.86        |                          |
| September 28, 2023<br>October 2, 2023    | Purchase 87,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>99.66% Paid Accrued Interest of \$21.99  | 87,000.00           | 86,700.94  | 86,700.94        |                          |
| September 27, 2023<br>October 2, 2023    | Purchase 175,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>99.71% Paid Accrued Interest of \$44.23 | 175,000.00          | 174,497.70 | 174,497.70       |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053<br>@83.09765625 %                      | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@86.19140625 %                    | 150,000.00          | 129,287.11 | 129,287.11       |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053<br>@91.9296875 %                     | 200,000.00          | 183,859.38 | 183,859.38       |                          |
| September 5, 2023<br>October 12, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052<br>@98.32421875 %                    | 200,000.00          | 196,648.44 | 196,648.44       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                              | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                          |                     |           |                  |                          |
| September 1, 2023<br>October 12, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053<br>@89.546875 %                                            | 75,000.00           | 67,160.16 | 67,160.16        |                          |
| October 12, 2023<br>October 16, 2023   | Purchase 91,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026<br>USD 'AT-2026' @ 99.41% Paid Accrued Interest of<br>\$11.50 | 91,000.00           | 90,466.80 | 90,466.80        |                          |
| October 12, 2023<br>October 16, 2023   | Purchase 4,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 93.99% Paid Accrued Interest of \$26.11         | 4,000.00            | 3,759.54  | 3,759.54         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 5,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 91.77% Paid Accrued Interest of \$34.75         | 5,000.00            | 4,588.28  | 4,588.28         |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%15<br>Oct 48 @97.078125 %                                      | 50,000.00           | 48,539.06 | 48,539.06        |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%15<br>Oct 2053 @84.328125 %                                    | 75,000.00           | 63,246.09 | 63,246.09        |                          |
| September 14, 2023<br>October 23, 2023 | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000%15 Oct 48 @97.078125 %                          | 50,000.00           | 48,539.06 | 48,539.06        |                          |
| September 14, 2023<br>October 23, 2023 | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500%15 Oct 2053 @84.328125 %                        | 75,000.00           | 63,246.09 | 63,246.09        |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%15<br>Oct 48 @97.078125 %                                      | 50,000.00           | 48,539.06 | 48,539.06        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                       |                     |            |                  |                          |
| September 20, 2023<br>October 23, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.500%15<br>Oct 53 @98.4453125 %                | 125,000.00          | 123,056.64 | 123,056.64       |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%15<br>Oct 2053 @84.328125 %                 | 75,000.00           | 63,246.09  | 63,246.09        |                          |
| October 24, 2023<br>October 31, 2023   | Purchase 249,000.00 Par Value of United States Of<br>Amer Treas Notes 5.125% Nts 31 Oct 2025 USD<br>'BJ-2025' @ 99.90%                | 249,000.00          | 248,742.57 | 248,742.57       |                          |
| October 26, 2023<br>October 31, 2023   | Purchase 162,000.00 Par Value of United States Of<br>Amer Treas Notes 4.875% Nts 31 Oct 2028 USD<br>'AF-2028' @ 99.88%                | 162,000.00          | 161,797.50 | 161,797.50       |                          |
| October 31, 2023<br>November 1, 2023   | Purchase 140,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.29% Paid Accrued Interest of \$18.75 | 140,000.00          | 140,399.22 | 140,399.22       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Nov<br>2053 @92.703125 %                       | 225,000.00          | 208,582.03 | 208,582.03       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@95.09375 %                          | 200,000.00          | 190,187.50 | 190,187.50       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Nov<br>2053 @77.87109375 %                     | 125,000.00          | 97,338.87  | 97,338.87        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500%15 Nov 2053 @77.87109375 %         | 125,000.00          | 97,338.87  | 97,338.87        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Nov 53 @95.09375 %              | 200,000.00          | 190,187.50 | 190,187.50       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                             |                     |            |                  |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000%15 Nov 2053 @92.703125 % | 225,000.00          | 208,582.03 | 208,582.03       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47<br>@87.8046875 %              | 200,000.00          | 175,609.38 | 175,609.38       |                          |
| October 5, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Nov<br>2053 @90.89453125 %           | 125,000.00          | 113,618.16 | 113,618.16       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Nov<br>2053 @92.703125 %             | 225,000.00          | 208,582.03 | 208,582.03       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@95.09375 %                | 200,000.00          | 190,187.50 | 190,187.50       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Nov<br>2053 @77.87109375 %           | 125,000.00          | 97,338.87  | 97,338.87        |                          |
| October 3, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Nov<br>2053 @81.3203125 %            | 150,000.00          | 121,980.47 | 121,980.47       |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 248,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.22%                              | 248,000.00          | 246,072.19 | 246,072.19       |                          |
| October 13, 2023<br>November 20, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII Jumbo TBA 30yr MPT 5.500%15<br>Nov 2053 @96.60546875 %   | 125,000.00          | 120,756.84 | 120,756.84       |                          |
| October 24, 2023<br>November 20, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%15<br>Nov 2053 @92.93359375 %     | 50,000.00           | 46,466.80  | 46,466.80        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 17, 2023<br>November 21, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.48%<br>Paid Accrued Interest of \$2.23     | 3,000.00            | 3,014.53   | 3,014.53         |                          |
| November 20, 2023<br>November 22, 2023 | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.76% Paid Accrued Interest of \$32.41 | 11,000.00           | 11,193.79  | 11,193.79        |                          |
| November 22, 2023<br>November 27, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.51%<br>Paid Accrued Interest of \$4.45     | 3,000.00            | 3,015.35   | 3,015.35         |                          |
| November 27, 2023<br>November 30, 2023 | Purchase 46,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>99.93%                                   | 46,000.00           | 45,969.32  | 45,969.32        |                          |
| November 27, 2023<br>November 30, 2023 | Purchase 245,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.05%                                 | 245,000.00          | 245,115.42 | 245,115.42       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 185,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.34%                                 | 185,000.00          | 185,635.94 | 185,635.94       |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>104.26% Paid Accrued Interest of \$9.92    | 4,000.00            | 4,170.47   | 4,170.47         |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>104.47% Paid Accrued Interest of \$17.36   | 7,000.00            | 7,313.08   | 7,313.08         |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.09%<br>Paid Accrued Interest of \$9.40     | 4,000.00            | 4,043.59   | 4,043.59         |                          |
| December 4, 2023<br>December 6, 2023   | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.75% Paid Accrued Interest of \$2.15   | 3,000.00            | 3,022.38   | 3,022.38         |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                               |                     |            |                  |                          |
| November 2, 2023<br>December 13, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @91.28125 %                | 125,000.00          | 114,101.56 | 114,101.56       |                          |
| November 2, 2023<br>December 13, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.25390625 %             | 200,000.00          | 176,507.81 | 176,507.81       |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Dec<br>2053 @79.515625 %               | 125,000.00          | 99,394.53  | 99,394.53        |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @82.55078125 %             | 300,000.00          | 247,652.34 | 247,652.34       |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.984375 %                 | 200,000.00          | 193,968.75 | 193,968.75       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Dec 53 @96.984375 %     | 200,000.00          | 193,968.75 | 193,968.75       |                          |
| November 3, 2023<br>December 13, 2023 | Reversal of Purchase 300,000.00 Par Value<br>300,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000%15 Dec 2053 @82.55078125 % | 300,000.00          | 247,652.34 | 247,652.34       |                          |
| November 3, 2023<br>December 13, 2023 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500%15 Dec 2053 @79.515625 %   | 125,000.00          | 99,394.53  | 99,394.53        |                          |
| November 2, 2023<br>December 13, 2023 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000%15 Dec 2053 @88.25390625 % | 200,000.00          | 176,507.81 | 176,507.81       |                          |
| November 2, 2023<br>December 13, 2023 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Dec 2053 @91.28125 %    | 125,000.00          | 114,101.56 | 114,101.56       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 2, 2023<br>December 13, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.25390625 %                    | 200,000.00          | 176,507.81 | 176,507.81       |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Dec<br>2053 @79.515625 %                      | 125,000.00          | 99,394.53  | 99,394.53        |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.984375 %                        | 200,000.00          | 193,968.75 | 193,968.75       |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Dec<br>2053 @94.53125 %                       | 225,000.00          | 212,695.31 | 212,695.31       |                          |
| November 2, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @91.28125 %                       | 125,000.00          | 114,101.56 | 114,101.56       |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @82.55078125 %                    | 300,000.00          | 247,652.34 | 247,652.34       |                          |
| December 18, 2023<br>December 20, 2023 | Purchase 23,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>101.89% Paid Accrued Interest of \$54.99 | 23,000.00           | 23,435.74  | 23,435.74        |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 5.500%15 Dec<br>52 @98.203125 %                | 125,000.00          | 122,753.91 | 122,753.91       |                          |
| November 10, 2023<br>December 20, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%15<br>Dec 47 @95.015625 %                | 175,000.00          | 166,277.34 | 166,277.34       |                          |
| December 19, 2023<br>December 21, 2023 | Purchase 18,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.80% Paid Accrued Interest of \$50.35 | 18,000.00           | 18,144.14  | 18,144.14        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                               |                     |            |                  |                          |
| December 20, 2023<br>December 22, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 102.07% Paid Accrued Interest of \$15.78 | 6,000.00            | 6,124.45   | 6,124.45         |                          |
| December 28, 2023<br>January 2, 2024   | Purchase 202,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.70% Paid Accrued Interest of \$41.62 | 202,000.00          | 201,400.31 | 201,400.31       |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 112.63% Paid Accrued Interest of \$56.37  | 9,000.00            | 10,136.96  | 10,136.96        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 50,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.48% Paid Accrued Interest of \$10.30  | 50,000.00           | 49,742.19  | 49,742.19        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 100,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.48% Paid Accrued Interest of \$20.60 | 100,000.00          | 99,484.38  | 99,484.38        |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.22% Paid Accrued Interest of \$12.98  | 42,000.00           | 41,671.88  | 41,671.88        |                          |
| January 9, 2024<br>January 11, 2024    | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.93% Paid Accrued Interest of \$119.79 | 17,000.00           | 17,667.39  | 17,667.39        |                          |
| December 7, 2023<br>January 16, 2024   | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @82.6640625 %                       | 125,000.00          | 103,330.08 | 103,330.08       |                          |
| December 7, 2023<br>January 16, 2024   | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @82.6640625 %           | 125,000.00          | 103,330.08 | 103,330.08       |                          |
| January 11, 2024<br>January 16, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.99% Paid Accrued Interest of \$29.89  | 16,000.00           | 15,998.75  | 15,998.75        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                   |                     |            |                  |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@92.05078125 %                    | 200,000.00          | 184,101.56 | 184,101.56       |                          |
| December 18, 2023<br>January 16, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@93.7578125 %                     | 150,000.00          | 140,636.72 | 140,636.72       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@99.2421875 %                     | 200,000.00          | 198,484.38 | 198,484.38       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 1/15/54<br>@82.6640625 %                     | 125,000.00          | 103,330.08 | 103,330.08       |                          |
| January 17, 2024<br>January 19, 2024  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.21%<br>Paid Accrued Interest of \$32.14 | 4,000.00            | 4,128.60   | 4,128.60         |                          |
| January 18, 2024<br>January 22, 2024  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.86%<br>Paid Accrued Interest of \$33.63 | 4,000.00            | 4,114.53   | 4,114.53         |                          |
| December 12, 2023<br>January 22, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII Jumbo TBA 30Yr MPT 5.500%<br>1/15/54 @99.79296875 %            | 125,000.00          | 124,741.21 | 124,741.21       |                          |
| January 23, 2024<br>January 31, 2024  | Purchase 194,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.79%             | 194,000.00          | 193,584.47 | 193,584.47       |                          |
| January 25, 2024<br>January 31, 2024  | Purchase 92,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.85%                  | 92,000.00           | 91,859.84  | 91,859.84        |                          |
| January 25, 2024<br>January 31, 2024  | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.92%                                       | 10,000.00           | 9,991.80   | 9,991.80         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                            |                     |            |                  |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.703125 %               | 150,000.00          | 136,054.69 | 136,054.69       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.22070312 %             | 125,000.00          | 105,275.88 | 105,275.88       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 350,000.00 Par Value 350,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@94.01171875 %             | 350,000.00          | 329,041.02 | 329,041.02       |                          |
| January 10, 2024<br>February 13, 2024 | Reversal of Purchase 350,000.00 Par Value<br>350,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.000% 2/15/48 @94.01171875 % | 350,000.00          | 329,041.02 | 329,041.02       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500% 2/15/54 @84.22070312 % | 125,000.00          | 105,275.88 | 105,275.88       |                          |
| January 4, 2024<br>February 13, 2024  | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500% 2/15/54 @90.703125 %   | 150,000.00          | 136,054.69 | 136,054.69       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.703125 %               | 150,000.00          | 136,054.69 | 136,054.69       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 350,000.00 Par Value 350,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@94.01171875 %             | 350,000.00          | 329,041.02 | 329,041.02       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.22070313 %             | 125,000.00          | 105,275.88 | 105,275.88       |                          |
| January 12, 2024<br>February 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.500%<br>2/15/54 @100.91796875 %    | 125,000.00          | 126,147.46 | 126,147.46       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 314,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.84%                                   | 314,000.00          | 313,509.38 | 313,509.38       |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 135,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 97.70%<br>Paid Accrued Interest of \$207.69 | 135,000.00          | 131,899.22 | 131,899.22       |                          |
| March 4, 2024<br>March 6, 2024         | Purchase 75,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.20% Paid Accrued Interest of \$51.97  | 75,000.00           | 75,146.48  | 75,146.48        |                          |
| March 8, 2024<br>March 12, 2024        | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 99.34%<br>Paid Accrued Interest of \$8.57     | 3,000.00            | 2,980.20   | 2,980.20         |                          |
| January 22, 2024<br>March 13, 2024     | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @93.28710937 %                       | 350,000.00          | 326,504.88 | 326,504.88       |                          |
| January 31, 2024<br>March 13, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.234375 %                         | 150,000.00          | 136,851.56 | 136,851.56       |                          |
| January 31, 2024<br>March 13, 2024     | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.234375 %             | 150,000.00          | 136,851.56 | 136,851.56       |                          |
| January 22, 2024<br>March 13, 2024     | Reversal of Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @93.28710937 %           | 350,000.00          | 326,504.88 | 326,504.88       |                          |
| January 22, 2024<br>March 13, 2024     | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @93.28710938 %                       | 350,000.00          | 326,504.88 | 326,504.88       |                          |
| January 31, 2024<br>March 13, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.234375 %                         | 150,000.00          | 136,851.56 | 136,851.56       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                            |                     |            |                  |                          |
| March 11, 2024<br>March 15, 2024   | Purchase 149,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 99.96%                            | 149,000.00          | 148,937.68 | 148,937.68       |                          |
| March 11, 2024<br>March 15, 2024   | Purchase 299,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 99.93%                            | 299,000.00          | 298,791.62 | 298,791.62       |                          |
| January 31, 2024<br>March 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @100.8125 %                          | 125,000.00          | 126,015.63 | 126,015.63       |                          |
| January 31, 2024<br>March 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @100.8125 %                          | 125,000.00          | 126,015.63 | 126,015.63       |                          |
| January 31, 2024<br>March 20, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @100.8125 %              | 125,000.00          | 126,015.63 | 126,015.63       |                          |
| March 19, 2024<br>March 21, 2024   | Purchase 5,000.00 Par Value of Boeing Co/The 5.805% 01 May 2050 @ 93.26% Paid Accrued Interest of \$112.88                                 | 5,000.00            | 4,663.20   | 4,663.20         |                          |
| March 20, 2024<br>March 22, 2024   | Purchase 15,000.00 Par Value of Boeing Co/The 5.805% 01 May 2050 @ 92.16% Paid Accrued Interest of \$341.04                                | 15,000.00           | 13,824.60  | 13,824.60        |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 76,000.00 Par Value of United States of Amer Treas Notes 0% Nts 31 Mar 2029 USD 'W-2029' @ 99.50% Paid Accrued Interest of \$8.57 | 76,000.00           | 75,620.00  | 75,620.00        |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 238,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$26.82             | 238,000.00          | 236,810.00 | 236,810.00       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 118,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.51% Paid Accrued Interest of \$13.30             | 118,000.00          | 117,420.61 | 117,420.61       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                 |                     |            |                  |                          |
| March 28, 2024<br>April 1, 2024  | Purchase 53,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 98.39% Paid Accrued Interest of \$267.91      | 53,000.00           | 52,147.03  | 52,147.03        |                          |
| March 4, 2024<br>April 11, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/54 @92.33203125 %                        | 150,000.00          | 138,498.05 | 138,498.05       |                          |
| March 5, 2024<br>April 11, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/54 @92.47460938 %                        | 200,000.00          | 184,949.22 | 184,949.22       |                          |
| April 10, 2024<br>April 11, 2024 | Purchase 212,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.94% Paid Accrued Interest of \$262.83 | 212,000.00          | 207,627.50 | 207,627.50       |                          |
| April 10, 2024<br>April 15, 2024 | Purchase 85,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.28%                                                      | 85,000.00           | 84,389.06  | 84,389.06        |                          |
| March 1, 2024<br>April 18, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr MPT 5.500% 4/15/53 @99.4921875 %                 | 125,000.00          | 124,365.23 | 124,365.23       |                          |
| April 17, 2024<br>April 19, 2024 | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.83% Paid Accrued Interest of \$34.26   | 16,000.00           | 15,652.50  | 15,652.50        |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 208,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.88%                                   | 208,000.00          | 207,740.00 | 207,740.00       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.62%                                   | 117,000.00          | 116,552.11 | 116,552.11       |                          |
| April 26, 2024<br>May 1, 2024    | Purchase 250,000.00 Par Value of Goldman Sachs 7.75% 11/3/2025 @ 100.00%                                                        | 250,000.00          | 250,000.00 | 250,000.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                               |                     |            |                  |                          |
| April 30, 2024<br>May 1, 2024  | Purchase 55,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 94.84%<br>Paid Accrued Interest of \$459.34 | 55,000.00           | 52,164.06  | 52,164.06        |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.6328125 %                       | 350,000.00          | 320,714.84 | 320,714.84       |                          |
| April 5, 2024<br>May 13, 2024  | Reversal of Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.6328125 %           | 350,000.00          | 320,714.84 | 320,714.84       |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.6328125 %                       | 350,000.00          | 320,714.84 | 320,714.84       |                          |
| May 7, 2024<br>May 15, 2024    | Purchase 96,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.70%                                    | 96,000.00           | 95,712.58  | 95,712.58        |                          |
| May 9, 2024<br>May 15, 2024    | Purchase 38,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.24%                                                  | 38,000.00           | 38,092.14  | 38,092.14        |                          |
| March 28, 2024<br>May 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @99.96484375 %              | 125,000.00          | 124,956.05 | 124,956.05       |                          |
| March 28, 2024<br>May 20, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @99.96484375 %  | 125,000.00          | 124,956.05 | 124,956.05       |                          |
| March 28, 2024<br>May 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @99.96484375 %              | 125,000.00          | 124,956.05 | 124,956.05       |                          |
| May 20, 2024<br>May 22, 2024   | Purchase 23,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.71% Paid Accrued Interest of \$20.23                 | 23,000.00           | 23,163.52  | 23,163.52        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|---------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                 |                     |                        |                        |                          |
| May 29, 2024<br>May 31, 2024    | Purchase 202,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 99.81%                                   | 202,000.00          | 201,621.25             | 201,621.25             |                          |
| May 29, 2024<br>May 31, 2024    | Purchase 500,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.38%                                     | 500,000.00          | 496,875.00             | 496,875.00             |                          |
| May 31, 2024<br>June 3, 2024    | Purchase 66,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.06% Paid Accrued Interest of \$149.08  | 66,000.00           | 65,381.25              | 65,381.25              |                          |
| May 31, 2024<br>June 3, 2024    | Purchase 242,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.91% Paid Accrued Interest of \$89.26    | 242,000.00          | 241,792.03             | 241,792.03             |                          |
| May 7, 2024<br>June 13, 2024    | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/54 @91.25390625 %                        | 350,000.00          | 319,388.67             | 319,388.67             |                          |
| June 10, 2024<br>June 17, 2024  | Purchase 113,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 99.93% Paid Accrued Interest of \$28.56                         | 113,000.00          | 112,921.55             | 112,921.55             |                          |
| June 18, 2024<br>June 20, 2024  | Purchase 35,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 101.23% Paid Accrued Interest of \$149.80 | 35,000.00           | 35,429.29              | 35,429.29              |                          |
| April 25, 2024<br>June 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @97.765625 %                    | 75,000.00           | 73,324.22              | 73,324.22              |                          |
| April 30, 2024<br>June 20, 2024 | Purchase 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @98.03125 %                     | 25,000.00           | 24,507.81              | 24,507.81              |                          |
| <b>Total Purchases</b>          |                                                                                                                                 |                     | <b>\$23,584,990.53</b> | <b>\$23,584,990.53</b> | <b>\$0.00</b>            |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                    |                                                                                                                                       |                     |            |                  |                          |
| June 30, 2023<br>July 5, 2023   | Sale 5,000.00 Par Value of Morgan Stanley 1.512%<br>20 Jul 2027 @ 88.57% Received Accrued Interest of<br>\$34.65                      | 5,000.00            | 4,428.70   | 5,000.00         | -571.30                  |
| July 6, 2023<br>July 13, 2023   | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@83.24804688 %                            | 175,000.00          | 145,684.08 | 149,324.22       | -3,640.14                |
| June 30, 2023<br>July 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 7/15/50<br>@81.45117188 %                            | 200,000.00          | 162,902.34 | 163,226.56       | -324.22                  |
| July 12, 2023<br>July 14, 2023  | Sale 10,000.00 Par Value of HCA Inc 5.25% 15 Jun<br>2049 @ 89.52% Received Accrued Interest of<br>\$42.29                             | 10,000.00           | 8,951.80   | 10,105.20        | -1,153.40                |
| July 21, 2023<br>July 25, 2023  | Sale 10,000.00 Par Value of Goldman Sachs Group<br>Inc/The 1.217% 06 Dec 2023 @ 98.35% Received<br>Accrued Interest of \$16.56        | 10,000.00           | 9,835.30   | 10,000.00        | -164.70                  |
| July 25, 2023<br>July 26, 2023  | Sale 184,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.42% Received Accrued Interest of \$601.25 | 184,000.00          | 182,925.47 | 183,610.41       | -684.94                  |
| July 26, 2023<br>July 27, 2023  | Sale 91,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.29% Received<br>Accrued Interest of \$267.07      | 91,000.00           | 90,352.40  | 90,981.97        | -629.57                  |
| July 27, 2023<br>July 28, 2023  | Sale 46,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.12% Received<br>Accrued Interest of \$140.00      | 46,000.00           | 45,593.51  | 45,990.88        | -397.37                  |
| July 27, 2023<br>July 28, 2023  | Sale 46,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.09% Received<br>Accrued Interest of \$140.00      | 46,000.00           | 45,579.38  | 45,990.89        | -411.51                  |
| July 28, 2023<br>August 1, 2023 | Sale 40,000.00 Par Value of DNB Bank ASA<br>1.127% 16 Sep 2026 @ 89.95% Received Accrued<br>Interest of \$169.05                      | 40,000.00           | 35,978.00  | 39,546.00        | -3,568.00                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| August 9, 2023<br>August 10, 2023  | Sale 6,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.36% Received Accrued Interest of \$26.74       | 6,000.00            | 5,961.80   | 5,998.81         | -37.01                   |
| August 4, 2023<br>August 14, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @89.60742188 %                             | 75,000.00           | 67,205.57  | 68,929.69        | -1,724.12                |
| August 11, 2023<br>August 14, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.47% Received Accrued Interest of \$304.78 | 34,000.00           | 30,420.70  | 32,957.14        | -2,536.44                |
| August 4, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/53 @92.50976563 %                           | 200,000.00          | 185,019.53 | 185,000.00       | 19.53                    |
| August 8, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 8/15/53 @99.02539063 %                           | 200,000.00          | 198,050.78 | 198,289.06       | -238.28                  |
| August 7, 2023<br>August 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @86.54492188 %                           | 150,000.00          | 129,817.38 | 132,269.53       | -2,452.15                |
| August 16, 2023<br>August 18, 2023 | Sale 25,000.00 Par Value of Amgen Inc 5.65% 02 Mar 2053 @ 95.35% Received Accrued Interest of \$651.32                         | 25,000.00           | 23,838.50  | 25,119.90        | -1,281.40                |
| August 17, 2023<br>August 21, 2023 | Sale 5,000.00 Par Value of Amgen Inc 5.6% 02 Mar 2043 @ 95.05% Received Accrued Interest of \$131.44                           | 5,000.00            | 4,752.40   | 4,972.05         | -219.65                  |
| August 16, 2023<br>August 21, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 8/15/48 @96.49609375 %                     | 50,000.00           | 48,248.05  | 49,224.61        | -976.56                  |
| August 29, 2023<br>August 30, 2023 | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.16% Received Accrued Interest of \$292.56 | 87,000.00           | 86,267.93  | 86,741.27        | -473.34                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                |                     |            |                  |                          |
| August 29, 2023<br>August 30, 2023       | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.25% Received Accrued Interest of \$292.56 | 87,000.00           | 86,347.72  | 86,741.26        | -393.54                  |
| September 7, 2023<br>September 11, 2023  | Sale 10,000.00 Par Value of Goldman Sachs Group Inc/The 1.217% 06 Dec 2023 @ 98.90% Received Accrued Interest of \$32.12       | 10,000.00           | 9,890.10   | 10,000.00        | -109.90                  |
| September 8, 2023<br>September 11, 2023  | Sale 12,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.88% Received Accrued Interest of \$56.49  | 12,000.00           | 11,865.47  | 11,964.31        | -98.84                   |
| September 8, 2023<br>September 12, 2023  | Sale 10,000.00 Par Value of HCA Inc 5.5% 15 Jun 2047 @ 89.95% Received Accrued Interest of \$132.92                            | 10,000.00           | 8,995.30   | 11,053.19        | -2,057.89                |
| September 8, 2023<br>September 12, 2023  | Sale 10,000.00 Par Value of Macquarie Group Ltd Variable 2.871% 14 Jan 2033 @ 77.31% Received Accrued Interest of \$46.26      | 10,000.00           | 7,731.30   | 10,000.00        | -2,268.70                |
| September 11, 2023<br>September 12, 2023 | Sale 3,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 95.85% Received Accrued Interest of \$9.42                      | 3,000.00            | 2,875.54   | 2,954.28         | -78.74                   |
| September 1, 2023<br>September 14, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.9921875 %                              | 75,000.00           | 62,244.14  | 61,976.07        | 268.07                   |
| September 1, 2023<br>September 14, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.46289063 %                             | 75,000.00           | 67,097.17  | 67,277.34        | -180.17                  |
| September 1, 2023<br>September 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @91.86132813 %                           | 200,000.00          | 183,722.66 | 185,187.50       | -1,464.84                |
| September 1, 2023<br>September 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.09375 %                              | 150,000.00          | 129,140.63 | 129,978.52       | -837.89                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                             |                     |            |                  |                          |
| September 5, 2023<br>September 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.32617188 %                                        | 200,000.00          | 196,652.34 | 198,078.13       | -1,425.79                |
| September 19, 2023<br>September 20, 2023 | Sale 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 92.47% Received Accrued Interest of \$10.50  | 5,000.00            | 4,741.27   | 4,915.85         | -174.58                  |
| September 19, 2023<br>September 20, 2023 | Sale 22,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.12% Received Accrued Interest of \$83.40 | 22,000.00           | 21,146.64  | 21,688.98        | -542.34                  |
| September 14, 2023<br>September 21, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/53 @84.25585938 %                                  | 75,000.00           | 63,191.89  | 63,600.59        | -408.70                  |
| September 14, 2023<br>September 21, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 9/15/48 @97.05664063 %                                  | 50,000.00           | 48,528.32  | 48,259.77        | 268.55                   |
| September 20, 2023<br>September 22, 2023 | Sale 5,000.00 Par Value of Meta Platforms Inc 5.6% 15 May 2053 @ 99.19% Received Accrued Interest of \$108.11                               | 5,000.00            | 4,959.50   | 4,986.15         | -26.65                   |
| September 27, 2023<br>September 28, 2023 | Sale 178,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.65% Received Accrued Interest of \$599.04             | 178,000.00          | 175,588.22 | 178,058.96       | -2,470.74                |
| September 28, 2023<br>September 29, 2023 | Sale 89,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.61% Received Accrued Interest of \$310.22              | 89,000.00           | 87,758.71  | 89,029.48        | -1,270.77                |
| September 20, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @81.578125 %                                       | 150,000.00          | 122,367.19 | 124,271.48       | -1,904.29                |
| October 6, 2023<br>October 12, 2023      | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @77.78125 %                                          | 50,000.00           | 38,890.63  | 41,423.83        | -2,533.20                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                                   |                     |            |                  |                          |
| October 5, 2023<br>October 12, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053<br>@90.85742188 %                                     | 125,000.00          | 113,571.78 | 118,647.46       | -5,075.68                |
| October 6, 2023<br>October 12, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of UMBS TBA 30YR MPT 2.500%15 Oct 2053<br>@77.78125 %                                          | 75,000.00           | 58,335.94  | 62,323.24        | -3,987.30                |
| October 3, 2023<br>October 12, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@81.23632813 %                                     | 150,000.00          | 121,854.49 | 129,287.11       | -7,432.62                |
| October 4, 2023<br>October 12, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053<br>@87.75585938 %                                     | 200,000.00          | 175,511.72 | 183,859.38       | -8,347.66                |
| October 6, 2023<br>October 12, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052<br>@95.1015625 %                                      | 200,000.00          | 190,203.13 | 196,648.44       | -6,445.31                |
| October 6, 2023<br>October 12, 2023  | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@92.68359375 %                                     | 225,000.00          | 208,538.09 | 216,931.64       | -8,393.55                |
| October 12, 2023<br>October 13, 2023 | Sale 93,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 15 Sep 2026 @ 99.41%<br>Received Accrued Interest of \$330.87              | 93,000.00           | 92,446.95  | 92,550.63        | -103.68                  |
| October 19, 2023<br>October 20, 2023 | Sale 10,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.34% Received Accrued Interest of \$36.58 | 10,000.00           | 9,117.67   | 9,653.72         | -536.05                  |
| October 17, 2023<br>October 23, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of GNMAII Jumbo TBA 30YR MPT 5.000%15 Oct<br>48 @92.91601563 %                                 | 50,000.00           | 46,458.01  | 48,539.06        | -2,081.05                |
| October 13, 2023<br>October 23, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.500%15<br>Oct 53 @96.609375 %                                 | 125,000.00          | 120,761.72 | 123,056.64       | -2,294.92                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                    |                     |            |                  |                          |
| October 23, 2023<br>October 24, 2023  | Sale 35,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>92.41% Received Accrued Interest of \$257.98 | 35,000.00           | 32,342.19  | 34,193.99        | -1,851.80                |
| October 24, 2023<br>October 25, 2023  | Sale 257,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.83%<br>Received Accrued Interest of \$877.73                  | 257,000.00          | 256,561.64 | 256,606.33       | -44.69                   |
| October 26, 2023<br>October 27, 2023  | Sale 165,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>98.75% Received Accrued Interest of \$562.96              | 165,000.00          | 162,943.95 | 164,811.41       | -1,867.46                |
| November 7, 2023<br>November 9, 2023  | Sale 5,000.00 Par Value of Energy Transfer LP 5%<br>15 May 2050 @ 78.86% Received Accrued Interest<br>of \$120.83                                  | 5,000.00            | 3,942.95   | 4,492.24         | -549.29                  |
| November 3, 2023<br>November 13, 2023 | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Nov<br>2053 @82.4765625 %                                       | 300,000.00          | 247,429.69 | 244,031.25       | 3,398.44                 |
| November 2, 2023<br>November 13, 2023 | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47<br>@88.2109375 %                                         | 200,000.00          | 176,421.88 | 175,609.38       | 812.50                   |
| November 2, 2023<br>November 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Nov<br>2053 @91.2578125 %                                       | 125,000.00          | 114,072.27 | 113,618.16       | 454.11                   |
| November 7, 2023<br>November 13, 2023 | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Nov<br>2053 @94.51757813 %                                      | 225,000.00          | 212,664.55 | 208,582.03       | 4,082.52                 |
| November 7, 2023<br>November 13, 2023 | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@96.9921875 %                                         | 200,000.00          | 193,984.38 | 190,187.50       | 3,796.88                 |
| November 3, 2023<br>November 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Nov<br>2053 @79.42578125 %                                      | 125,000.00          | 99,282.23  | 97,338.87        | 1,943.36                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                       |                     |            |                  |                          |
| November 10, 2023<br>November 13, 2023 | Sale 261,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>94.26% Received Accrued Interest of \$2,473.47 | 261,000.00          | 246,015.83 | 254,421.60       | -8,405.77                |
| November 14, 2023<br>November 20, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII Jumbo TBA 30yr MPT 5.500%15<br>Nov 2053 @98.21875 %                                    | 125,000.00          | 122,773.44 | 120,756.84       | 2,016.60                 |
| November 27, 2023<br>November 28, 2023 | Sale 46,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 102.02%<br>Received Accrued Interest of \$172.50                 | 46,000.00           | 46,929.39  | 46,148.37        | 781.02                   |
| November 27, 2023<br>November 28, 2023 | Sale 254,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Oct 2025 @ 100.20%<br>Received Accrued Interest of \$976.92                    | 254,000.00          | 254,502.75 | 253,705.23       | 797.52                   |
| November 28, 2023<br>November 29, 2023 | Sale 185,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>102.43% Received Accrued Interest of \$718.53                | 185,000.00          | 189,496.24 | 185,596.74       | 3,899.50                 |
| November 28, 2023<br>November 30, 2023 | Sale 40,000.00 Par Value of Santander UK Group<br>Holdings PLC Variable 2.896% 15 Mar 2032 @<br>80.67% Received Accrued Interest of \$241.33          | 40,000.00           | 32,269.20  | 33,586.80        | -1,317.60                |
| November 29, 2023<br>December 1, 2023  | Sale 5,000.00 Par Value of Wells Fargo & Co<br>Variable 3.35% 02 Mar 2033 @ 84.10% Received<br>Accrued Interest of \$41.41                            | 5,000.00            | 4,205.05   | 4,334.00         | -128.95                  |
| December 4, 2023<br>December 6, 2023   | Sale 10,000.00 Par Value of Amgen Inc 5.6% 02<br>Mar 2043 @ 98.65% Received Accrued Interest of<br>\$146.22                                           | 10,000.00           | 9,864.80   | 9,944.10         | -79.30                   |
| December 5, 2023<br>December 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @91.96289063 %                                         | 200,000.00          | 183,925.78 | 176,507.81       | 7,417.97                 |
| December 7, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Dec<br>2053 @82.5078125 %                                          | 125,000.00          | 103,134.77 | 99,394.53        | 3,740.24                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                        |                     |            |                  |                          |
| December 7, 2023<br>December 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@99.21875 %                               | 200,000.00          | 198,437.50 | 193,968.75       | 4,468.75                 |
| November 10, 2023<br>December 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Dec<br>2053 @94.171875 %, TBA Pair off              | 150,000.00          | 141,257.81 | 141,193.36       | 64.45                    |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of Wells Fargo & Co<br>Variable 3.35% 02 Mar 2033 @ 86.60% Received<br>Accrued Interest of \$47.92             | 5,000.00            | 4,330.00   | 4,334.00         | -4.00                    |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of Goldman Sachs Group<br>Inc/The Variable 2.383% 21 Jul 2032 @ 81.30%<br>Received Accrued Interest of \$47.66 | 5,000.00            | 4,064.75   | 4,093.75         | -29.00                   |
| December 18, 2023<br>December 20, 2023 | Sale 5,000.00 Par Value of JPMorgan Chase & Co<br>Variable 1.953% 04 Feb 2032 @ 81.27% Received<br>Accrued Interest of \$36.89         | 5,000.00            | 4,063.30   | 4,116.25         | -52.95                   |
| December 12, 2023<br>December 20, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 5.500%15 Dec<br>52 @99.81835938 %                    | 125,000.00          | 124,772.95 | 122,753.91       | 2,019.04                 |
| December 28, 2023<br>December 29, 2023 | Sale 201,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>102.47% Received Accrued Interest of \$696.77 | 201,000.00          | 205,954.88 | 201,790.73       | 4,164.15                 |
| December 29, 2023<br>January 2, 2024   | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 30 Nov 2028 @ 102.27%<br>Received Accrued Interest of \$197.23  | 50,000.00           | 51,136.66  | 50,196.70        | 939.96                   |
| December 29, 2023<br>January 2, 2024   | Sale 100,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>102.27% Received Accrued Interest of \$394.47 | 100,000.00          | 102,273.32 | 100,393.41       | 1,879.91                 |
| January 2, 2024<br>January 3, 2024     | Sale 42,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 104.06%<br>Received Accrued Interest of \$360.00  | 42,000.00           | 43,706.97  | 42,135.48        | 1,571.49                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                      |                     |            |                  |                          |
| January 4, 2024<br>January 16, 2024   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 1/15/54<br>@90.65429688 %                           | 150,000.00          | 135,981.45 | 133,171.88       | 2,809.57                 |
| January 10, 2024<br>January 16, 2024  | Sale 350,000.00 Par Value 350,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@93.92578125 %                           | 350,000.00          | 328,740.23 | 324,738.28       | 4,001.95                 |
| January 8, 2024<br>January 16, 2024   | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 1/15/54<br>@84.09375 %                              | 125,000.00          | 105,117.19 | 103,330.08       | 1,787.11                 |
| January 17, 2024<br>January 19, 2024  | Sale 5,000.00 Par Value of Global Payments Inc<br>5.95% 15 Aug 2052 @ 100.71% Received Accrued<br>Interest of \$127.26               | 5,000.00            | 5,035.65   | 4,236.45         | 799.20                   |
| January 18, 2024<br>January 22, 2024  | Sale 20,000.00 Par Value of Oracle Corp 3.95% 25<br>Mar 2051 @ 76.11% Received Accrued Interest of<br>\$256.75                       | 20,000.00           | 15,221.80  | 19,526.77        | -4,304.97                |
| January 12, 2024<br>January 22, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII Jumbo TBA 30Yr MPT 5.500%<br>1/15/54 @100.90429688 %                  | 125,000.00          | 126,130.37 | 124,741.21       | 1,389.16                 |
| January 23, 2024<br>January 24, 2024  | Sale 200,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.72%<br>Received Accrued Interest of \$560.44 | 200,000.00          | 199,447.03 | 199,778.84       | -331.81                  |
| January 25, 2024<br>January 26, 2024  | Sale 94,000.00 Par Value of United States Treasury<br>Note/Bond 3.75% 31 Dec 2028 @ 98.70% Received<br>Accrued Interest of \$251.79  | 94,000.00           | 92,774.98  | 93,261.79        | -486.81                  |
| February 5, 2024<br>February 6, 2024  | Sale 38,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 102.77% Received<br>Accrued Interest of \$389.92  | 38,000.00           | 39,053.90  | 38,120.19        | 933.71                   |
| January 22, 2024<br>February 13, 2024 | Sale 350,000.00 Par Value 350,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@93.25 %                                 | 350,000.00          | 326,375.00 | 328,598.64       | -2,223.64                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                                      |                     |            |                  |                          |
| January 31, 2024<br>February 13, 2024 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.18554687 %                                                                 | 150,000.00          | 136,778.32 | 136,033.21       | 745.11                   |
| January 31, 2024<br>February 13, 2024 | Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.18554687 %                                                     | 150,000.00          | 136,778.32 | 136,033.21       | -745.11                  |
| January 22, 2024<br>February 13, 2024 | Reversal of Sale 350,000.00 Par Value 350,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.25 %                                                           | 350,000.00          | 326,375.00 | 328,598.64       | 2,223.64                 |
| January 31, 2024<br>February 13, 2024 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.18554688 %                                                                 | 150,000.00          | 136,778.32 | 136,054.69       | 723.63                   |
| January 22, 2024<br>February 13, 2024 | Sale 350,000.00 Par Value 350,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.25 %                                                                       | 350,000.00          | 326,375.00 | 329,041.02       | -2,666.02                |
| January 31, 2024<br>February 20, 2024 | Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 2/15/54 @100.84570313 %, Federal Short Term Loss of \$90.33                    | 125,000.00          | 126,057.13 | 126,147.46       | -90.33                   |
| March 11, 2024<br>March 12, 2024      | Sale 306,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.52% Received Accrued Interest of \$901.61, Federal Short Term Loss of \$555.31 | 306,000.00          | 304,537.10 | 305,092.41       | -555.31                  |
| March 11, 2024<br>March 12, 2024      | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.55% Received Accrued Interest of \$450.80, Federal Short Term Loss of \$236.08 | 153,000.00          | 152,310.13 | 152,546.21       | -236.08                  |
| March 4, 2024<br>March 13, 2024       | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @92.27929688 %, Federal Short Term Loss of \$1,511.71                          | 150,000.00          | 138,418.95 | 139,930.66       | -1,511.71                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                |                     |            |                  |                          |
| March 5, 2024<br>March 13, 2024  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @92.421875 %, Federal Short Term Loss of \$1,730.47                                      | 200,000.00          | 184,843.75 | 186,574.22       | -1,730.47                |
| March 13, 2024<br>March 15, 2024 | Sale 10,000.00 Par Value of PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034 @ 96.71% Received Accrued Interest of \$71.80, Federal Long Term Loss of \$379.14 | 10,000.00           | 9,671.00   | 10,050.14        | -379.14                  |
| March 1, 2024<br>March 20, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of Gnmai Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @99.51171875 %, Federal Short Term Loss of \$1,625.98                         | 125,000.00          | 124,389.65 | 126,015.63       | -1,625.98                |
| March 19, 2024<br>March 20, 2024 | Sale 4,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.91% Received Accrued Interest of \$15.88, Federal Short Term Loss of \$15.84                | 4,000.00            | 3,876.56   | 3,892.40         | -15.84                   |
| March 20, 2024<br>March 21, 2024 | Sale 11,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.06% Received Accrued Interest of \$44.95, Federal Short Term Loss of \$27.64               | 11,000.00           | 10,676.45  | 10,704.09        | -27.64                   |
| March 26, 2024<br>March 27, 2024 | Sale 119,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.06% Received Accrued Interest of \$371.07, Federal Short Term Gain of \$200.64           | 119,000.00          | 119,075.31 | 118,874.67       | 200.64                   |
| March 27, 2024<br>March 28, 2024 | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.91% Received Accrued Interest of \$488.57, Federal Short Term Loss of \$465.31                | 78,000.00           | 77,149.92  | 77,615.23        | -465.31                  |
| March 27, 2024<br>March 28, 2024 | Sale 240,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @                                                                                              | 240,000.00          | 240,173.44 | 239,747.24       | 426.20                   |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
|                                  | 100.07% Received Accrued Interest of \$776.09,<br>Federal Short Term Gain of \$426.20                                                                                           |                     |            |                  |                          |
| April 5, 2024<br>April 11, 2024  | Sale 350,000.00 Par Value 350,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@91.640625 %, Federal Short Term Loss of<br>\$2,705.08                              | 350,000.00          | 320,742.19 | 323,447.27       | -2,705.08                |
| April 10, 2024<br>April 11, 2024 | Sale 87,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Mar 2027 @ 98.59% Received<br>Accrued Interest of \$271.28, Federal Short Term<br>Loss of \$1,169.88   | 87,000.00           | 85,773.49  | 86,943.37        | -1,169.88                |
| March 28, 2024<br>April 18, 2024 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of Gnmiii Jumbo TBA 30yr MPT 5.500%<br>4/15/53 @100.01367188 %, Federal Short Term<br>Gain of \$651.86                     | 125,000.00          | 125,017.09 | 124,365.23       | 651.86                   |
| April 24, 2024<br>April 25, 2024 | Sale 216,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.16%<br>Received Accrued Interest of \$663.93, Federal Short<br>Term Loss of \$1,412.56   | 216,000.00          | 214,183.25 | 215,595.81       | -1,412.56                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.41% Received Accrued Interest of \$351.64,<br>Federal Short Term Loss of \$2,410.30 | 120,000.00          | 116,886.04 | 119,296.34       | -2,410.30                |
| May 7, 2024<br>May 8, 2024       | Sale 98,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Apr 2027 @ 99.68% Received<br>Accrued Interest of \$277.13, Federal Short Term<br>Loss of \$101.53      | 98,000.00           | 97,684.65  | 97,786.18        | -101.53                  |
| May 9, 2024<br>May 10, 2024      | Sale 40,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 94.11% Received<br>Accrued Interest of \$396.98, Federal Short Term<br>Loss of \$1,201.72   | 40,000.00           | 37,643.64  | 38,845.36        | -1,201.72                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                      |                     |            |                  |                          |
| May 7, 2024<br>May 13, 2024    | Sale 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.203125 %, Federal Short Term Loss of \$1,503.90                            | 350,000.00          | 319,210.94 | 320,714.84       | -1,503.90                |
| April 25, 2024<br>May 20, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @97.890625 %, Federal Short Term Loss of \$1,555.66                      | 75,000.00           | 73,417.97  | 74,973.63        | -1,555.66                |
| April 30, 2024<br>May 20, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.18164062 %, Federal Short Term Loss of \$445.80                      | 25,000.00           | 24,545.41  | 24,991.21        | -445.80                  |
| April 30, 2024<br>May 20, 2024 | Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.18164062 %                                               | 25,000.00           | 24,545.41  | 24,991.21        | 445.80                   |
| April 25, 2024<br>May 20, 2024 | Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @97.890625 %                                                 | 75,000.00           | 73,417.97  | 74,973.63        | 1,555.66                 |
| April 25, 2024<br>May 20, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @97.890625 %, Federal Short Term Loss of \$1,555.66                      | 75,000.00           | 73,417.97  | 74,973.63        | -1,555.66                |
| April 30, 2024<br>May 20, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.18164063 %, Federal Short Term Loss of \$445.80                      | 25,000.00           | 24,545.41  | 24,991.21        | -445.80                  |
| May 29, 2024<br>May 30, 2024   | Sale 210,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.77% Received Accrued Interest of \$834.58, Federal Short Term Loss of \$316.98 | 210,000.00          | 209,525.23 | 209,842.21       | -316.98                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                           |                     |            |                  |                          |
| May 29, 2024<br>May 30, 2024   | Sale 506,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.86% Received Accrued Interest of \$1,907.81, Federal Short Term Gain of \$39.76     | 506,000.00          | 505,291.32 | 505,251.56       | 39.76                    |
| May 31, 2024<br>June 3, 2024   | Sale 245,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.39% Received Accrued Interest of \$1,046.91, Federal Short Term Gain of \$1,314.38 | 245,000.00          | 245,951.99 | 244,637.61       | 1,314.38                 |
| June 10, 2024<br>June 11, 2024 | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.52% Received Accrued Interest of \$382.99, Federal Short Term Loss of \$157.32        | 116,000.00          | 115,448.51 | 115,605.83       | -157.32                  |
| May 29, 2024<br>June 13, 2024  | Sale 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/54 @89.875 %, Federal Short Term Loss of \$4,826.17                                    | 350,000.00          | 314,562.50 | 319,388.67       | -4,826.17                |
| May 23, 2024<br>June 20, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.15039062 %, Federal Short Term Gain of \$84.47                            | 25,000.00           | 24,787.60  | 24,703.13        | 84.47                    |
| May 23, 2024<br>June 20, 2024  | Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.15039062 %                                                    | 25,000.00           | 24,787.60  | 24,703.13        | -84.47                   |
| June 3, 2024<br>June 20, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.52148438 %, Federal Short Term Gain of \$1,316.89                         | 75,000.00           | 74,641.11  | 73,324.22        | 1,316.89                 |
| May 23, 2024<br>June 20, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.15039063 %, Federal Short Term Gain of \$279.79                           | 25,000.00           | 24,787.60  | 24,507.81        | 279.79                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                                                                               | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                |                                                                                                                                                                           |                     |                        |                        |                          |
| June 20, 2024<br>June 21, 2024          | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.44%<br>Received Accrued Interest of \$601.25, Federal Short Term Gain of \$1,459.06 | 92,000.00           | 93,322.98              | 91,863.92              | 1,459.06                 |
| June 25, 2024<br>June 26, 2024          | Sale 204,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.24% Received Accrued Interest of \$706.48, Federal Short Term Gain of \$733.30     | 204,000.00          | 204,483.75             | 203,750.45             | 733.30                   |
| June 26, 2024<br>June 27, 2024          | Sale 205,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.18% Received Accrued Interest of \$737.24, Federal Short Term Gain of \$612.20     | 205,000.00          | 205,361.43             | 204,749.23             | 612.20                   |
| June 26, 2024<br>June 27, 2024          | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.74% Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,029.06     | 126,000.00          | 126,933.86             | 125,904.80             | 1,029.06                 |
| <b>Total Sales</b>                      |                                                                                                                                                                           |                     | <b>\$15,264,167.84</b> | <b>\$15,332,641.47</b> | <b>-\$61,682.59</b>      |
| <b>Total Goldman, Sachs and Co 0005</b> |                                                                                                                                                                           |                     | <b>\$38,849,158.37</b> | <b>\$38,917,632.00</b> | <b>-\$61,682.59</b>      |
| <i>J.P. Morgan Securities LLC 0187</i>  |                                                                                                                                                                           |                     |                        |                        |                          |
| <b>Purchases</b>                        |                                                                                                                                                                           |                     |                        |                        |                          |
| July 11, 2023<br>July 12, 2023          | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 95.25% Paid Accrued Interest of \$195.43                                            | 32,000.00           | 30,480.00              | 30,480.00              |                          |
| July 12, 2023<br>July 13, 2023          | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 96.57% Paid Accrued Interest of \$99.40                                             | 16,000.00           | 15,451.25              | 15,451.25              |                          |
| June 8, 2023<br>July 13, 2023           | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.62890625 %                                                                  | 125,000.00          | 102,036.13             | 102,036.13             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                |                     |            |                  |                          |
| July 18, 2023<br>July 19, 2023   | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.52% Paid Accrued Interest of \$260.09 | 38,000.00           | 37,055.94  | 37,055.94        |                          |
| July 18, 2023<br>July 19, 2023   | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.27% Paid Accrued Interest of \$150.58 | 22,000.00           | 21,398.43  | 21,398.43        |                          |
| June 13, 2023<br>July 20, 2023   | Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 7/15/53 @98.74609375 %                 | 50,000.00           | 49,373.05  | 49,373.05        |                          |
| July 24, 2023<br>July 31, 2023   | Purchase 123,000.00 Par Value of US Treasury 4.875% 31 Jul 2025 @ 99.95%                                                       | 123,000.00          | 122,935.53 | 122,935.53       |                          |
| July 20, 2023<br>July 31, 2023   | Purchase 367,000.00 Par Value of US Treasury 4.875% 31 Jul 2025 @ 99.88%                                                       | 367,000.00          | 366,550.29 | 366,550.29       |                          |
| July 25, 2023<br>July 31, 2023   | Purchase 115,000.00 Par Value of WI Treasury Sec 4% 31 Jul 2028 @ 99.93%                                                       | 115,000.00          | 114,922.81 | 114,922.81       |                          |
| July 24, 2023<br>July 31, 2023   | Purchase 55,000.00 Par Value of WI Treasury Sec 4% 31 Jul 2028 @ 100.11%                                                       | 55,000.00           | 55,061.59  | 55,061.59        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.55078125 %                       | 125,000.00          | 101,938.48 | 101,938.48       |                          |
| July 7, 2023<br>August 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/53 @94.9296875 %                        | 125,000.00          | 118,662.11 | 118,662.11       |                          |
| July 7, 2023<br>August 14, 2023  | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.78125 %                          | 225,000.00          | 217,757.81 | 217,757.81       |                          |
| July 7, 2023<br>August 14, 2023  | Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.78125 %              | 225,000.00          | 217,757.81 | 217,757.81       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                            |                     |            |                  |                          |
| July 7, 2023<br>August 14, 2023    | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 8/15/53 @94.9296875 %  | 125,000.00          | 118,662.11 | 118,662.11       |                          |
| June 30, 2023<br>August 14, 2023   | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000% 8/15/53 @81.55078125 % | 125,000.00          | 101,938.48 | 101,938.48       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 8/15/53<br>@81.55078125 %             | 125,000.00          | 101,938.48 | 101,938.48       |                          |
| July 7, 2023<br>August 14, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 8/15/53<br>@94.9296875 %              | 125,000.00          | 118,662.11 | 118,662.11       |                          |
| July 7, 2023<br>August 14, 2023    | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 8/15/53<br>@96.78125 %                | 225,000.00          | 217,757.81 | 217,757.81       |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 25,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.22%                                              | 25,000.00           | 24,556.21  | 24,556.21        |                          |
| August 4, 2023<br>August 15, 2023  | Purchase 63,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.43%                                              | 63,000.00           | 62,008.03  | 62,008.03        |                          |
| August 7, 2023<br>August 15, 2023  | Purchase 31,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.39%                                              | 31,000.00           | 30,501.51  | 30,501.51        |                          |
| August 8, 2023<br>August 15, 2023  | Purchase 32,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.81%                                              | 32,000.00           | 31,619.71  | 31,619.71        |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 32,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 99.40%                                              | 32,000.00           | 31,809.06  | 31,809.06        |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 26,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 99.40%                                              | 26,000.00           | 25,844.86  | 25,844.86        |                          |
| July 14, 2023<br>August 21, 2023   | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>8/15/48 @98.44921875 %       | 50,000.00           | 49,224.61  | 49,224.61        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                  |                     |            |                  |                          |
| July 14, 2023<br>August 21, 2023     | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 8/15/48 @98.44921875 % | 50,000.00           | 49,224.61  | 49,224.61        |                          |
| July 14, 2023<br>August 21, 2023     | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>8/15/48 @98.44921875 %             | 50,000.00           | 49,224.61  | 49,224.61        |                          |
| August 22, 2023<br>August 31, 2023   | Purchase 32,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 97.08% Paid<br>Accrued Interest of \$60.87     | 32,000.00           | 31,065.07  | 31,065.07        |                          |
| August 23, 2023<br>August 31, 2023   | Purchase 23,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 98.23% Paid<br>Accrued Interest of \$43.75     | 23,000.00           | 22,593.35  | 22,593.35        |                          |
| August 22, 2023<br>August 31, 2023   | Purchase 7,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 97.08% Paid<br>Accrued Interest of \$13.32      | 7,000.00            | 6,795.48   | 6,795.48         |                          |
| August 28, 2023<br>August 31, 2023   | Purchase 161,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 31 Aug 2025 USD<br>'BG-2025' @ 99.71%               | 161,000.00          | 160,530.77 | 160,530.77       |                          |
| August 24, 2023<br>August 31, 2023   | Purchase 186,000.00 Par Value of US Treasury N/B<br>4.375% 31 Aug 2028 @ 99.98%                                                  | 186,000.00          | 185,958.64 | 185,958.64       |                          |
| August 28, 2023<br>August 31, 2023   | Purchase 161,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Aug 2025 @ 99.94%                                     | 161,000.00          | 160,909.18 | 160,909.18       |                          |
| August 30, 2023<br>August 31, 2023   | Purchase 160,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Aug 2025 @ 100.28%                                    | 160,000.00          | 160,450.00 | 160,450.00       |                          |
| August 28, 2023<br>August 31, 2023   | Reversal of Purchase 161,000.00 Par Value of<br>UNITED STATES OF AMER TREAS NOTES 0% NTS<br>31 Aug 2025 USD 'BG-2025' @ 99.71%   | 161,000.00          | 160,530.77 | 160,530.77       |                          |
| August 31, 2023<br>September 1, 2023 | Purchase 30,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.80% Paid Accrued<br>Interest of \$57.17                | 30,000.00           | 29,639.06  | 29,639.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                   |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@95.34765625 %                                    | 125,000.00          | 119,184.57 | 119,184.57       |                          |
| August 8, 2023<br>September 14, 2023  | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 9/15/53 @95.34765625 %                        | 125,000.00          | 119,184.57 | 119,184.57       |                          |
| August 3, 2023<br>September 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 9/15/50<br>@79.08984375 %                                    | 125,000.00          | 98,862.30  | 98,862.30        |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@95.34765625 %                                    | 125,000.00          | 119,184.57 | 119,184.57       |                          |
| September 25, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.11% Paid Accrued Interest of \$11.12              | 44,000.00           | 44,048.34  | 44,048.34        |                          |
| October 18, 2023<br>October 19, 2023  | Purchase 10,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 91.70% Paid Accrued Interest of \$68.44 | 10,000.00           | 9,169.63   | 9,169.63         |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 6,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 91.62% Paid Accrued Interest of \$41.70  | 6,000.00            | 5,496.93   | 5,496.93         |                          |
| October 24, 2023<br>October 25, 2023  | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>99.07% Paid Accrued Interest of \$22.11                | 7,000.00            | 6,935.20   | 6,935.20         |                          |
| October 25, 2023<br>October 26, 2023  | Purchase 5,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>99.09% Paid Accrued Interest of \$16.43                | 5,000.00            | 4,954.74   | 4,954.74         |                          |
| October 25, 2023<br>October 31, 2023  | Purchase 251,000.00 Par Value of United States Of<br>Amer Treas Notes 5.125% Nts 31 Oct 2025 USD<br>'BJ-2025' @ 99.88%                            | 251,000.00          | 250,686.25 | 250,686.25       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                             |                     |            |                  |                          |
| October 24, 2023<br>October 31, 2023  | Purchase 327,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.91%                                   | 327,000.00          | 326,692.64 | 326,692.64       |                          |
| October 20, 2023<br>October 31, 2023  | Purchase 219,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.81%                                   | 219,000.00          | 218,588.56 | 218,588.56       |                          |
| October 6, 2023<br>November 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.71484375 %                   | 50,000.00           | 38,857.42  | 38,857.42        |                          |
| October 6, 2023<br>November 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.13671875 %                 | 125,000.00          | 92,670.90  | 92,670.90        |                          |
| October 6, 2023<br>November 13, 2023  | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.71484375 %       | 50,000.00           | 38,857.42  | 38,857.42        |                          |
| October 6, 2023<br>November 13, 2023  | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.13671875 %     | 125,000.00          | 92,670.90  | 92,670.90        |                          |
| November 6, 2023<br>November 13, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.13671875 %                 | 125,000.00          | 92,670.90  | 92,670.90        |                          |
| October 6, 2023<br>November 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.71484375 %                   | 50,000.00           | 38,857.42  | 38,857.42        |                          |
| October 17, 2023<br>November 20, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @80.046875 %             | 75,000.00           | 60,035.16  | 60,035.16        |                          |
| October 17, 2023<br>November 20, 2023 | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @80.046875 % | 75,000.00           | 60,035.16  | 60,035.16        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                        |                     |            |                  |                          |
| October 17, 2023<br>November 20, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%15<br>Nov 2053 @80.046875 %                                  | 75,000.00           | 60,035.16  | 60,035.16        |                          |
| November 17, 2023<br>November 30, 2023 | Purchase 24,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @ 99.61%<br>Paid Accrued Interest of \$46.98                     | 24,000.00           | 23,907.04  | 23,907.04        |                          |
| November 16, 2023<br>November 30, 2023 | Purchase 16,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @ 99.23%<br>Paid Accrued Interest of \$31.32                     | 16,000.00           | 15,877.03  | 15,877.03        |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @75.60546875 %, TBA Pair off                        | 125,000.00          | 94,506.84  | 94,506.84        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.78%<br>Paid Accrued Interest of \$11.13                      | 3,000.00            | 3,113.32   | 3,113.32         |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%15<br>Dec 50 @82.37109375 %                                  | 75,000.00           | 61,778.32  | 61,778.32        |                          |
| December 7, 2023<br>January 16, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR 5.000% 15 Jan 2050<br>@97.15234375 %                                         | 225,000.00          | 218,592.77 | 218,592.77       |                          |
| December 7, 2023<br>January 16, 2024   | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR<br>5.000% 15 Jan 2050 @97.15234375 %                             | 225,000.00          | 218,592.77 | 218,592.77       |                          |
| January 11, 2024<br>January 16, 2024   | Purchase 265,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Jan 2027 Usd<br>'Aj-2027' @ 99.76% Paid Accrued Interest of<br>\$29.12 | 265,000.00          | 264,369.10 | 264,369.10       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                     |                     |            |                  |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Umps TBA 30yr Mpt 5.500% 1/15/54<br>@99.2734375 %                         | 25,000.00           | 24,818.36  | 24,818.36        |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@97.15234375 %                      | 225,000.00          | 218,592.77 | 218,592.77       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 1/15/54<br>@79 %                               | 125,000.00          | 98,750.00  | 98,750.00        |                          |
| December 12, 2023<br>January 22, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.80859375 %                | 75,000.00           | 63,606.45  | 63,606.45        |                          |
| December 12, 2023<br>January 22, 2024 | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 1/15/54 @84.80859375 %    | 75,000.00           | 63,606.45  | 63,606.45        |                          |
| December 12, 2023<br>January 22, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.80859375 %                | 75,000.00           | 63,606.45  | 63,606.45        |                          |
| January 22, 2024<br>January 31, 2024  | Purchase 126,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.83%               | 126,000.00          | 125,784.99 | 125,784.99       |                          |
| January 24, 2024<br>January 31, 2024  | Purchase 255,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.83%               | 255,000.00          | 254,561.72 | 254,561.72       |                          |
| January 31, 2024<br>February 1, 2024  | Purchase 50,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 104.14%<br>Paid Accrued Interest of \$482.14 | 50,000.00           | 52,070.32  | 52,070.32        |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.23828125 %                      | 250,000.00          | 245,595.70 | 245,595.70       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                   |                     |            |                  |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@80.6953125 %                     | 125,000.00          | 100,869.14 | 100,869.14       |                          |
| January 10, 2024<br>February 13, 2024  | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000% 2/15/54 @80.6953125 %         | 125,000.00          | 100,869.14 | 100,869.14       |                          |
| January 4, 2024<br>February 13, 2024   | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 2/15/54 @98.23828125 %        | 250,000.00          | 245,595.70 | 245,595.70       |                          |
| January 4, 2024<br>February 13, 2024   | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.23828125 %                    | 250,000.00          | 245,595.70 | 245,595.70       |                          |
| January 4, 2024<br>February 13, 2024   | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.85546875 %                  | 25,000.00           | 24,963.87  | 24,963.87        |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@80.6953125 %                     | 125,000.00          | 100,869.14 | 100,869.14       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 195,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.80%                                   | 195,000.00          | 188,753.91 | 188,753.91       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 199,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.58%<br>Paid Accrued Interest of \$328.02 | 199,000.00          | 196,176.98 | 196,176.98       |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.6875 %                  | 75,000.00           | 65,015.63  | 65,015.63        |                          |
| January 12, 2024<br>February 20, 2024  | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 2.500% 2/15/51 @86.6875 %      | 75,000.00           | 65,015.63  | 65,015.63        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                                 |                     |            |                  |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.6875 %                                                | 75,000.00           | 65,015.63  | 65,015.63        |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 115,000.00 Par Value of USA Treasury Nts<br>4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.82%                                                                 | 115,000.00          | 114,794.96 | 114,794.96       |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 58,000.00 Par Value of USA Treasury Nts<br>4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.69%                                                                  | 58,000.00           | 57,819.17  | 57,819.17        |                          |
| March 11, 2024<br>March 12, 2024       | Purchase 154,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.68% Paid Accrued Interest of<br>\$495.00 | 154,000.00          | 156,590.35 | 156,590.35       |                          |
| January 26, 2024<br>March 13, 2024     | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 3/15/54<br>@98.015625 %                                                    | 250,000.00          | 245,039.06 | 245,039.06       |                          |
| January 26, 2024<br>March 13, 2024     | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 3/15/54 @98.015625 %                                        | 250,000.00          | 245,039.06 | 245,039.06       |                          |
| January 26, 2024<br>March 13, 2024     | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 3/15/54<br>@98.015625 %                                                    | 250,000.00          | 245,039.06 | 245,039.06       |                          |
| February 7, 2024<br>March 13, 2024     | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051<br>@79.609375 %                                                  | 125,000.00          | 99,511.72  | 99,511.72        |                          |
| February 7, 2024<br>March 13, 2024     | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053<br>@99.6328125 %                                                 | 25,000.00           | 24,908.20  | 24,908.20        |                          |
| February 28, 2024<br>March 13, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 3/15/54<br>@81.8007813 %                                                   | 100,000.00          | 81,800.78  | 81,800.78        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                |                     |            |                  |                          |
| March 13, 2024<br>March 15, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 98.47%<br>Paid Accrued Interest of \$22.31    | 7,000.00            | 6,892.81   | 6,892.81         |                          |
| February 7, 2024<br>March 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmali Jumbo Tba 30yr Mpt 2.500% 3/15/51 @85.6015625 %                  | 75,000.00           | 64,201.17  | 64,201.17        |                          |
| February 7, 2024<br>March 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmali Jumbo Tba 30yr Mpt 2.500% 3/15/51 @85.6015625 %                  | 75,000.00           | 64,201.17  | 64,201.17        |                          |
| February 7, 2024<br>March 20, 2024 | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmali Jumbo Tba 30yr Mpt 2.500% 3/15/51 @85.6015625 %      | 75,000.00           | 64,201.17  | 64,201.17        |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 240,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$27.05 | 240,000.00          | 238,800.00 | 238,800.00       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44% Paid Accrued Interest of \$18.60 | 165,000.00          | 164,079.76 | 164,079.76       |                          |
| April 5, 2024<br>April 10, 2024    | Purchase 350,000.00 Par Value of JPMorgan Chase Financial 10 Jun 2025 @ 100.00%                                                | 350,000.00          | 350,000.00 | 350,000.00       |                          |
| March 6, 2024<br>April 11, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/54 @97.765625 %                         | 125,000.00          | 122,207.03 | 122,207.03       |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/54 @83.24609375 %                       | 100,000.00          | 83,246.09  | 83,246.09        |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/54 @79.46484375 %                       | 125,000.00          | 99,331.05  | 99,331.05        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                            |                     |            |                  |                          |
| March 5, 2024<br>April 11, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 4/15/54<br>@99.23828125 %               | 25,000.00           | 24,809.57  | 24,809.57        |                          |
| March 1, 2024<br>April 18, 2024  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>4/15/54 @84.83984375 %       | 75,000.00           | 63,629.88  | 63,629.88        |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 214,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2026 USD<br>'BA-2026' @ 99.93%         | 214,000.00          | 213,858.96 | 213,858.96       |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 107,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2026 USD<br>'BA-2026' @ 99.93%         | 107,000.00          | 106,929.48 | 106,929.48       |                          |
| April 29, 2024<br>May 1, 2024    | Purchase 10,000.00 Par Value of Boeing Co 6.528%<br>01 May 2034 @ 100.00%                                                  | 10,000.00           | 10,000.00  | 10,000.00        |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.1484375 %              | 125,000.00          | 97,685.55  | 97,685.55        |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.80859375 %             | 100,000.00          | 81,808.59  | 81,808.59        |                          |
| April 8, 2024<br>May 13, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %               | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 8, 2024<br>May 13, 2024    | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 5/15/54 @96.578125 %   | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 3, 2024<br>May 13, 2024    | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 5/15/50 @81.80859375 % | 100,000.00          | 81,808.59  | 81,808.59        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                     |                     |            |                  |                          |
| April 3, 2024<br>May 13, 2024  | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.000% 5/15/50 @78.1484375 %           | 125,000.00          | 97,685.55  | 97,685.55        |                          |
| April 3, 2024<br>May 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.80859375 %                      | 100,000.00          | 81,808.59  | 81,808.59        |                          |
| April 8, 2024<br>May 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %                        | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 3, 2024<br>May 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.1484375 %                       | 125,000.00          | 97,685.55  | 97,685.55        |                          |
| May 14, 2024<br>May 15, 2024   | Purchase 62,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.44%                                                     | 62,000.00           | 62,271.25  | 62,271.25        |                          |
| May 15, 2024<br>May 17, 2024   | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>100.16% Paid Accrued Interest of \$2.62 | 11,000.00           | 11,017.61  | 11,017.61        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.09765625 %              | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| April 10, 2024<br>May 20, 2024 | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of Gnmaii Jumbo Tba 30yr<br>Mpt 2.500% 5/15/2051 @83.09765625 %  | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.09765625 %              | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 400,000.00 Par Value 400,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77.03125 %                         | 400,000.00          | 308,125.00 | 308,125.00       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                 |                     |                        |                        |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @80.65625 %                           | 100,000.00          | 80,656.25              | 80,656.25              |                          |
| June 13, 2024<br>June 14, 2024 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.31% Paid Accrued Interest of \$147.04 | 39,000.00           | 39,511.88              | 39,511.88              |                          |
| May 3, 2024<br>June 20, 2024   | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/54 @83.40234375 %                  | 75,000.00           | 62,551.76              | 62,551.76              |                          |
| June 14, 2024<br>June 20, 2024 | Purchase 150,000.00 Par Value of JP Morgan 7.1% 18 Sep 2025 @ 100.00%                                                           | 150,000.00          | 150,000.00             | 150,000.00             |                          |
| May 3, 2024<br>June 20, 2024   | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/54 @83.40234375 %      | 75,000.00           | 62,551.76              | 62,551.76              |                          |
| May 3, 2024<br>June 20, 2024   | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/54 @83.40234375 %                  | 75,000.00           | 62,551.76              | 62,551.76              |                          |
| <b>Total Purchases</b>         |                                                                                                                                 |                     | <b>\$13,784,763.25</b> | <b>\$13,784,763.25</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                 |                     |                        |                        |                          |
| July 11, 2023<br>July 12, 2023 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.45% Received Accrued Interest of \$126.09      | 40,000.00           | 28,578.12              | 34,428.01              | -5,849.89                |
| July 12, 2023<br>July 13, 2023 | Sale 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.51% Received Accrued Interest of \$64.13       | 20,000.00           | 14,501.80              | 17,214.01              | -2,712.21                |
| July 7, 2023<br>July 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/53 @94.87695313 %                            | 125,000.00          | 118,596.19             | 120,673.83             | -2,077.64                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                         |                     |            |                  |                          |
| June 30, 2023<br>July 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 7/15/50<br>@81.42382813 %                              | 125,000.00          | 101,779.79 | 102,036.13       | -256.34                  |
| July 7, 2023<br>July 13, 2023  | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 7/15/53<br>@96.75195313 %                              | 225,000.00          | 217,691.89 | 221,396.48       | -3,704.59                |
| July 18, 2023<br>July 19, 2023 | Sale 47,000.00 Par Value of United States Treasury<br>Note/Bond 2% 15 Nov 2041 @ 73.29% Received<br>Accrued Interest of \$166.03        | 47,000.00           | 34,447.85  | 40,452.92        | -6,005.07                |
| July 18, 2023<br>July 19, 2023 | Sale 28,000.00 Par Value of United States Treasury<br>Note/Bond 2% 15 Nov 2041 @ 73.10% Received<br>Accrued Interest of \$98.91         | 28,000.00           | 20,469.14  | 24,099.60        | -3,630.46                |
| July 14, 2023<br>July 20, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 5.000%<br>7/15/53 @98.42773438 %                        | 50,000.00           | 49,213.87  | 49,373.05        | -159.18                  |
| July 20, 2023<br>July 21, 2023 | Sale 379,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.54% Received Accrued Interest of \$1,000.28 | 379,000.00          | 377,270.34 | 378,197.55       | -927.21                  |
| July 20, 2023<br>July 21, 2023 | Sale 190,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.63% Received Accrued Interest of \$501.46   | 190,000.00          | 189,293.60 | 189,597.71       | -304.11                  |
| July 24, 2023<br>July 25, 2023 | Sale 128,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.61% Received Accrued Interest of \$402.17   | 128,000.00          | 127,505.00 | 127,728.98       | -223.98                  |
| July 24, 2023<br>July 25, 2023 | Sale 57,000.00 Par Value of United States Treasury<br>Note/Bond 3.625% 31 May 2028 @ 97.86%<br>Received Accrued Interest of \$310.50    | 57,000.00           | 55,780.84  | 56,531.48        | -750.64                  |
| July 25, 2023<br>July 26, 2023 | Sale 119,000.00 Par Value of United States<br>Treasury Note/Bond 3.625% 31 May 2028 @<br>97.69% Received Accrued Interest of \$660.03   | 119,000.00          | 116,250.44 | 118,021.88       | -1,771.44                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                                                          |                     |            |                  |                          |
| August 4, 2023<br>August 7, 2023   | Sale 67,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.82%<br>Received Accrued Interest of \$554.39                                        | 67,000.00           | 60,177.88  | 64,944.95        | -4,767.07                |
| August 7, 2023<br>August 8, 2023   | Sale 33,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.79%<br>Received Accrued Interest of \$276.31                                        | 33,000.00           | 29,629.69  | 31,987.80        | -2,358.11                |
| August 8, 2023<br>August 9, 2023   | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.22%<br>Received Accrued Interest of \$288.03                                        | 34,000.00           | 30,674.32  | 32,957.13        | -2,282.81                |
| August 10, 2023<br>August 11, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.77%<br>Received Accrued Interest of \$294.73                                        | 34,000.00           | 30,862.60  | 32,957.14        | -2,094.54                |
| August 10, 2023<br>August 11, 2023 | Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.77%<br>Received Accrued Interest of \$234.05                                        | 27,000.00           | 24,508.54  | 26,171.84        | -1,663.30                |
| August 10, 2023<br>August 11, 2023 | Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.67%<br>Received Accrued Interest of \$234.05                                        | 27,000.00           | 24,211.23  | 26,171.84        | -1,960.61                |
| August 3, 2023<br>August 14, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @78.96875 %                                                                        | 125,000.00          | 98,710.94  | 101,938.48       | -3,227.54                |
| August 8, 2023<br>August 14, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/53 @95.28125 %                                                                        | 125,000.00          | 119,101.56 | 118,662.11       | 439.45                   |
| August 16, 2023<br>August 18, 2023 | Sale 70,000.00 Par Value 2,855.05 Current Face of Educational Funding of the South Inc EFOTS 2011-1 A2 Flt 25 Apr 2035 @99.828125 % Received Accrued Interest of \$11.36 | 2,855.00            | 2,850.14   | 2,755.80         | 94.34                    |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                    |                     |            |                  |                          |
| August 22, 2023<br>August 23, 2023       | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.40%<br>Received Accrued Interest of \$358.02  | 34,000.00           | 30,737.02  | 32,925.38        | -2,188.36                |
| August 22, 2023<br>August 23, 2023       | Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.40%<br>Received Accrued Interest of \$84.24    | 8,000.00            | 7,232.24   | 7,747.15         | -514.91                  |
| August 23, 2023<br>August 24, 2023       | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.53%<br>Received Accrued Interest of \$265.88  | 25,000.00           | 22,881.66  | 24,209.84        | -1,328.18                |
| August 24, 2023<br>August 25, 2023       | Sale 190,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.82%<br>Received Accrued Interest of \$532.44 | 190,000.00          | 187,752.74 | 189,434.91       | -1,682.17                |
| August 28, 2023<br>August 29, 2023       | Sale 168,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.42%<br>Received Accrued Interest of \$628.86  | 168,000.00          | 167,024.73 | 167,843.64       | -818.91                  |
| August 30, 2023<br>August 31, 2023       | Sale 167,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.73%<br>Received Accrued Interest of \$668.23  | 167,000.00          | 166,555.52 | 166,844.57       | -289.05                  |
| September 25, 2023<br>September 26, 2023 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 97.84%<br>Received Accrued Interest of \$293.91  | 46,000.00           | 45,005.78  | 45,863.19        | -857.41                  |
| October 6, 2023<br>October 12, 2023      | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @77.625 %                                   | 50,000.00           | 38,812.50  | 41,550.78        | -2,738.28                |
| October 6, 2023<br>October 12, 2023      | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @74.03320313 %                            | 125,000.00          | 92,541.50  | 99,865.72        | -7,324.22                |
| October 11, 2023<br>October 13, 2023     | Sale 135,000.00 Par Value 82,907.47 Current Face of Navient Student Loan Trust 2015-2 NAVSL                                        | 82,907.45           | 80,575.70  | 82,907.45        | -2,331.75                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                   |                     |            |                  |                          |
|                                       | 2015-2 A3 Flt 26 Nov 2040 @97.1875 % Received<br>Accrued Interest of \$248.70                                                                     |                     |            |                  |                          |
| October 18, 2023<br>October 19, 2023  | Sale 15,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.25% Received Accrued Interest of \$54.29 | 15,000.00           | 13,659.83  | 14,480.59        | -820.76                  |
| October 19, 2023<br>October 20, 2023  | Sale 7,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.34% Received Accrued Interest of \$25.60  | 7,000.00            | 6,382.37   | 6,757.61         | -375.24                  |
| October 17, 2023<br>October 23, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct<br>2053 @80.00390625 %                               | 75,000.00           | 60,002.93  | 63,246.09        | -3,243.16                |
| October 20, 2023<br>October 23, 2023  | Sale 226,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.75%<br>Received Accrued Interest of \$710.11                 | 226,000.00          | 225,436.33 | 225,653.82       | -217.49                  |
| October 24, 2023<br>October 25, 2023  | Sale 339,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.84%<br>Received Accrued Interest of \$1,157.79               | 339,000.00          | 338,455.95 | 338,480.72       | -24.77                   |
| October 24, 2023<br>October 25, 2023  | Sale 10,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.33% Received Accrued Interest of \$3.49   | 10,000.00           | 9,645.90   | 10,013.75        | -367.85                  |
| October 25, 2023<br>October 26, 2023  | Sale 8,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.48% Received Accrued Interest of \$3.07    | 8,000.00            | 7,730.56   | 8,011.00         | -280.44                  |
| October 25, 2023<br>October 26, 2023  | Sale 260,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.81%<br>Received Accrued Interest of \$923.50                 | 260,000.00          | 259,512.50 | 259,601.73       | -89.23                   |
| November 7, 2023<br>November 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Nov<br>2053 @75.50195313 %                                     | 125,000.00          | 94,377.44  | 92,670.90        | 1,706.54                 |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                   |                     |            |                  |                          |
| November 16, 2023<br>November 17, 2023 | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 94.26%<br>Received Accrued Interest of \$189.98 | 17,000.00           | 16,024.14  | 16,584.79        | -560.65                  |
| November 17, 2023<br>November 20, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 94.63%<br>Received Accrued Interest of \$288.30 | 25,000.00           | 23,656.66  | 24,389.40        | -732.74                  |
| November 14, 2023<br>November 20, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @82.31445313 %                     | 75,000.00           | 61,735.84  | 60,035.16        | 1,700.68                 |
| November 28, 2023<br>November 29, 2023 | Sale 183,000.00 Par Value of United States Of Amer Treas Bonds 0% T-Bill 11 Apr 2024 USD @ 98.07%                                 | 183,000.00          | 178,495.22 | 178,495.22       |                          |
| December 7, 2023<br>December 13, 2023  | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @99.25 %                                     | 25,000.00           | 24,812.50  | 24,267.58        | 544.92                   |
| December 7, 2023<br>December 13, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Dec 2053 @97.09375 %                              | 225,000.00          | 218,460.94 | 212,695.31       | 5,765.63                 |
| December 7, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2053 @78.84375 %, TBA Pair off                | 125,000.00          | 98,554.69  | 94,506.84        | 4,047.85                 |
| December 12, 2023<br>December 20, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @84.68945313 %                       | 75,000.00           | 63,517.09  | 61,778.32        | 1,738.77                 |
| January 11, 2024<br>January 12, 2024   | Sale 270,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.75% Received Accrued Interest of \$903.69  | 270,000.00          | 272,025.00 | 270,018.33       | 2,006.67                 |
| January 4, 2024<br>January 16, 2024    | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 1/15/54 @98.18945313 %                              | 225,000.00          | 220,926.27 | 217,691.89       | 3,234.38                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                      |                     |            |                  |                          |
| January 4, 2024<br>January 16, 2024   | Sale 25,000.00 Par Value 25,000.00 Current Face<br>of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@99.83007813 %                             | 25,000.00           | 24,957.52  | 24,818.36        | 139.16                   |
| January 4, 2024<br>January 16, 2024   | Sale 25,000.00 Par Value 25,000.00 Current Face<br>of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@98.18945313 %                             | 25,000.00           | 24,547.36  | 24,288.09        | 259.27                   |
| January 10, 2024<br>January 16, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 1/15/54<br>@80.56445313 %                           | 125,000.00          | 100,705.57 | 98,750.00        | 1,955.57                 |
| January 12, 2024<br>January 22, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @86.56445313 %                     | 75,000.00           | 64,923.34  | 63,606.45        | 1,316.89                 |
| January 22, 2024<br>January 23, 2024  | Sale 130,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.76%<br>Received Accrued Interest of \$349.11 | 130,000.00          | 129,689.11 | 129,856.24       | -167.13                  |
| January 24, 2024<br>January 25, 2024  | Sale 264,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.77%<br>Received Accrued Interest of \$770.60 | 264,000.00          | 263,400.17 | 263,708.07       | -307.90                  |
| January 26, 2024<br>February 13, 2024 | Sale 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.01953125 %                           | 250,000.00          | 245,048.83 | 245,595.70       | -546.87                  |
| January 26, 2024<br>February 13, 2024 | Reversal of Sale 250,000.00 Par Value 250,000.00<br>Current Face of UMBS TBA 30YR MPT 5.000%<br>2/15/54 @98.01953125 %               | 250,000.00          | 245,048.83 | 245,595.70       | 546.87                   |
| January 26, 2024<br>February 13, 2024 | Sale 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.01953125 %                           | 250,000.00          | 245,048.83 | 245,595.70       | -546.87                  |
| February 7, 2024<br>February 13, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face<br>of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.64257813 %                         | 25,000.00           | 24,910.64  | 24,963.87        | -53.23                   |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                          |                     |            |                  |                          |
| February 7, 2024<br>February 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @79.5 %                                                                            | 125,000.00          | 99,375.00  | 100,869.14       | -1,494.14                |
| February 13, 2024<br>February 14, 2024 | Sale 184,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.08% Received Accrued Interest of \$2,185.00, Federal Short Term Gain of \$6,109.87 | 184,000.00          | 193,350.34 | 187,240.47       | 6,109.87                 |
| February 7, 2024<br>February 20, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @85.51757813 %, Federal Short Term Loss of \$877.45                          | 75,000.00           | 64,138.18  | 65,015.63        | -877.45                  |
| February 26, 2024<br>February 27, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.54% Received Accrued Interest of \$717.03, Federal Short Term Loss of \$2,012.72    | 120,000.00          | 117,044.89 | 119,057.61       | -2,012.72                |
| February 26, 2024<br>February 27, 2024 | Sale 60,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.42% Received Accrued Interest of \$358.52, Federal Short Term Loss of \$1,079.62     | 60,000.00           | 58,449.18  | 59,528.80        | -1,079.62                |
| March 11, 2024<br>March 12, 2024       | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.67% Received Accrued Interest of \$2,355.95, Federal Short Term Loss of \$152.16   | 153,000.00          | 160,147.97 | 160,300.13       | -152.16                  |
| March 5, 2024<br>March 13, 2024        | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053 @99.22070313 %, Federal Short Term Loss of \$103.02                              | 25,000.00           | 24,805.18  | 24,908.20        | -103.02                  |
| March 6, 2024<br>March 13, 2024        | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/54 @97.72070313 %, Federal Short Term Loss of \$368.65                                | 125,000.00          | 122,150.88 | 122,519.53       | -368.65                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                         |                     |            |                  |                          |
| March 7, 2024<br>March 13, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/54 @83.14453125 %, Federal Short Term Gain of \$1,343.75                             | 100,000.00          | 83,144.53  | 81,800.78        | 1,343.75                 |
| March 7, 2024<br>March 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @79.34375 %, Federal Short Term Loss of \$332.03                                | 125,000.00          | 99,179.69  | 99,511.72        | -332.03                  |
| March 1, 2024<br>March 20, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @84.75976563 %, Federal Short Term Loss of \$631.35                         | 75,000.00           | 63,569.82  | 64,201.17        | -631.35                  |
| March 26, 2024<br>March 27, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$1,052.31, Federal Short Term Loss of \$1,136.66    | 171,000.00          | 169,019.80 | 170,156.46       | -1,136.66                |
| March 27, 2024<br>March 28, 2024 | Sale 242,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$782.55, Federal Short Term Gain of \$425.03    | 242,000.00          | 242,170.16 | 241,745.13       | 425.03                   |
| April 9, 2024<br>April 10, 2024  | Sale 349,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.13% Received Accrued Interest of \$1,047.95, Federal Short Term Loss of \$2,795.03 | 349,000.00          | 345,977.78 | 348,772.81       | -2,795.03                |
| April 3, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/54 @78.03320313 %, Federal Short Term Loss of \$1,789.55                             | 125,000.00          | 97,541.50  | 99,331.05        | -1,789.55                |
| April 3, 2024<br>April 11, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/54 @81.703125 %, Federal Short Term Loss of \$1,542.96                               | 100,000.00          | 81,703.13  | 83,246.09        | -1,542.96                |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                                                                   |                     |            |                  |                          |
| April 8, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/54 @96.5625 %, Federal Short Term Loss of \$1,503.90                                                                                           | 125,000.00          | 120,703.13 | 122,207.03       | -1,503.90                |
| April 10, 2024<br>April 18, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/54 @83.03320313 %, Federal Short Term Loss of \$1,354.98                                                                                 | 75,000.00           | 62,274.90  | 63,629.88        | -1,354.98                |
| April 22, 2024<br>April 24, 2024 | Sale 9,000,000.00 Par Value 29,328.47 Current Face of Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D MLCC 2003-D A Fit 25 Aug 2028 @94.5 % Received Accrued Interest of \$143.26, Federal Long Term Loss of \$1,278.49 | 29,328.43           | 27,715.41  | 28,993.90        | -1,278.49                |
| April 23, 2024<br>April 24, 2024 | Sale 222,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.21% Received Accrued Interest of \$655.08, Federal Short Term Loss of \$1,332.41                                                              | 222,000.00          | 220,252.18 | 221,584.59       | -1,332.41                |
| April 23, 2024<br>April 24, 2024 | Sale 111,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.21% Received Accrued Interest of \$327.54, Federal Short Term Loss of \$666.21                                                                | 111,000.00          | 110,126.09 | 110,792.30       | -666.21                  |
| May 6, 2024<br>May 13, 2024      | Sale 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @76.94140625 %, Federal Short Term Loss of \$6,148.43                                                                                       | 400,000.00          | 307,765.63 | 313,914.06       | -6,148.43                |
| May 6, 2024<br>May 13, 2024      | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @80.58203125 %, Federal Short Term Loss of \$1,226.92                                                                                       | 100,000.00          | 80,582.03  | 81,808.95        | -1,226.92                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                                    |                     |            |                  |                          |
| May 14, 2024<br>May 15, 2024   | Sale 65,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 94.30% Received Accrued Interest of \$683.04, Federal Short Term Loss of \$1,829.25                                               | 65,000.00           | 61,294.48  | 63,123.73        | -1,829.25                |
| May 3, 2024<br>May 20, 2024    | Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmali Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @83.34570313 %, Federal Short Term Gain of \$186.04                                                                  | 75,000.00           | 62,509.28  | 62,323.24        | 186.04                   |
| May 23, 2024<br>May 28, 2024   | Sale 130,000.00 Par Value 105,794.51 Current Face of J.P. Morgan Mortgage Trust 2021-14 JPMMT 2021-14 A3 Var 25 May 2052 @78.484375 % Received Accrued Interest of \$198.36, Federal Long Term Loss of \$22,216.86 | 105,794.51          | 83,032.16  | 105,249.02       | -22,216.86               |
| June 7, 2024<br>June 13, 2024  | Sale 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/54 @77.58203125 %, Federal Short Term Gain of \$2,203.13                                                                        | 400,000.00          | 310,328.13 | 308,125.00       | 2,203.13                 |
| June 7, 2024<br>June 13, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @81.20703125 %, Federal Short Term Gain of \$550.78                                                                          | 100,000.00          | 81,207.03  | 80,656.25        | 550.78                   |
| June 13, 2024<br>June 14, 2024 | Sale 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.44% Received Accrued Interest of \$593.41, Federal Short Term Loss of \$428.26                          | 40,000.00           | 39,776.45  | 40,204.71        | -428.26                  |
| June 14, 2024<br>June 17, 2024 | Sale 210,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.23% Received Accrued Interest of \$438.93, Federal Short Term Gain of \$2,750.87                                              | 210,000.00          | 212,592.19 | 209,841.32       | 2,750.87                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                   | Description                                                                                                                      | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                        |                                                                                                                                  |                     |                        |                        |                          |
| June 24, 2024                                   | Sale 102,000.00 Par Value of United States                                                                                       | 102,000.00          | 102,236.27             | 101,875.23             | 361.04                   |
| June 25, 2024                                   | Treasury Note/Bond 4.875% 31 May 2026 @<br>100.23% Received Accrued Interest of \$339.65,<br>Federal Short Term Gain of \$361.04 |                     |                        |                        |                          |
| <b>Total Sales</b>                              |                                                                                                                                  |                     | <b>\$10,177,080.91</b> | <b>\$10,266,182.51</b> | <b>-\$88,007.86</b>      |
| <b>Total J.P. Morgan Securities LLC 0187</b>    |                                                                                                                                  |                     | <b>\$23,961,844.16</b> | <b>\$24,050,945.76</b> | <b>-\$88,007.86</b>      |
| <i>Merrill Lynch LLC/FI (fka Banc/Ame) 0773</i> |                                                                                                                                  |                     |                        |                        |                          |
| <b>Purchases</b>                                |                                                                                                                                  |                     |                        |                        |                          |
| June 30, 2023                                   | Purchase 76,000.00 Par Value of United States                                                                                    | 76,000.00           | 73,209.38              | 73,209.38              |                          |
| July 3, 2023                                    | Treasury Note/Bond 3.375% 15 May 2033 @<br>96.33% Paid Accrued Interest of \$341.54                                              |                     |                        |                        |                          |
| June 30, 2023                                   | Purchase 87,000.00 Par Value of United States                                                                                    | 87,000.00           | 84,671.45              | 84,671.45              |                          |
| July 3, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>97.32% Paid Accrued Interest of \$448.89                                              |                     |                        |                        |                          |
| July 5, 2023                                    | Purchase 18,000.00 Par Value of United States                                                                                    | 18,000.00           | 17,460.00              | 17,460.00              |                          |
| July 6, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>97.00% Paid Accrued Interest of \$98.56                                               |                     |                        |                        |                          |
| July 10, 2023                                   | Purchase 87,000.00 Par Value of United States                                                                                    | 87,000.00           | 82,780.94              | 82,780.94              |                          |
| July 11, 2023                                   | Treasury Note/Bond 3.875% 15 May 2043 @<br>95.15% Paid Accrued Interest of \$522.18                                              |                     |                        |                        |                          |
| July 10, 2023                                   | Purchase 52,000.00 Par Value of United States                                                                                    | 52,000.00           | 49,461.39              | 49,461.39              |                          |
| July 11, 2023                                   | Treasury Note/Bond 3.875% 15 May 2043 @<br>95.12% Paid Accrued Interest of \$312.11                                              |                     |                        |                        |                          |
| June 6, 2023                                    | Purchase 150,000.00 Par Value 150,000.00 Current                                                                                 | 150,000.00          | 132,468.75             | 132,468.75             |                          |
| July 13, 2023                                   | Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@88.3125 %                                                                           |                     |                        |                        |                          |
| June 6, 2023                                    | Purchase 175,000.00 Par Value 175,000.00 Current                                                                                 | 175,000.00          | 174,500.98             | 174,500.98             |                          |
| July 13, 2023                                   | Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053<br>@99.71484375 %                                                                   |                     |                        |                        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                      |                     |            |                  |                          |
| June 8, 2023<br>July 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@84.98828125 %                       | 200,000.00          | 169,976.56 | 169,976.56       |                          |
| June 5, 2023<br>July 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@94.375 %                            | 200,000.00          | 188,750.00 | 188,750.00       |                          |
| July 13, 2023<br>July 14, 2023  | Purchase 35,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>97.38% Paid Accrued Interest of \$221.13 | 35,000.00           | 34,081.69  | 34,081.69        |                          |
| July 14, 2023<br>July 17, 2023  | Purchase 42,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>97.19% Paid Accrued Interest of \$278.62 | 42,000.00           | 40,820.18  | 40,820.18        |                          |
| July 18, 2023<br>July 19, 2023  | Purchase 68,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>97.46% Paid Accrued Interest of \$465.42 | 68,000.00           | 66,273.80  | 66,273.80        |                          |
| July 31, 2023<br>August 1, 2023 | Purchase 82,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.75%<br>Paid Accrued Interest of \$10.58   | 82,000.00           | 81,795.00  | 81,795.00        |                          |
| July 5, 2023<br>August 14, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.1171875 %                        | 175,000.00          | 173,455.08 | 173,455.08       |                          |
| July 6, 2023<br>August 14, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@83.15625 %                          | 200,000.00          | 166,312.50 | 166,312.50       |                          |
| July 6, 2023<br>August 14, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@86.4296875 %                        | 150,000.00          | 129,644.53 | 129,644.53       |                          |
| July 6, 2023<br>August 14, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 8/15/53 @86.4296875 %            | 150,000.00          | 129,644.53 | 129,644.53       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                                   |                     |            |                  |                          |
| July 6, 2023<br>August 14, 2023    | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 8/15/50 @83.15625 %                           | 200,000.00          | 166,312.50 | 166,312.50       |                          |
| July 5, 2023<br>August 14, 2023    | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 8/15/53 @99.1171875 %                         | 175,000.00          | 173,455.08 | 173,455.08       |                          |
| July 5, 2023<br>August 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.1171875 %                                     | 175,000.00          | 173,455.08 | 173,455.08       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@83.15625 %                                       | 200,000.00          | 166,312.50 | 166,312.50       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@86.4296875 %                                     | 150,000.00          | 129,644.53 | 129,644.53       |                          |
| August 11, 2023<br>August 15, 2023 | Purchase 34,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 97.85%                                  | 34,000.00           | 33,269.53  | 33,269.53        |                          |
| August 14, 2023<br>August 15, 2023 | Purchase 22,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>92.61% Paid Accrued Interest of \$213.13              | 22,000.00           | 20,373.29  | 20,373.29        |                          |
| August 17, 2023<br>August 18, 2023 | Purchase 22,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>90.72% Paid Accrued Interest of \$220.07              | 22,000.00           | 19,958.69  | 19,958.69        |                          |
| August 22, 2023<br>August 23, 2023 | Purchase 19,000.00 Par Value of United States<br>Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 94.63% Paid Accrued Interest of \$27.79 | 19,000.00           | 18,046.63  | 18,046.63        |                          |
| August 24, 2023<br>August 31, 2023 | Purchase 33,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 98.45% Paid<br>Accrued Interest of \$62.77                      | 33,000.00           | 32,488.17  | 32,488.17        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                             |                     |            |                  |                          |
| August 23, 2023<br>August 31, 2023       | Purchase 158,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 97.59% Paid Accrued Interest of \$300.54                    | 158,000.00          | 154,190.40 | 154,190.40       |                          |
| August 23, 2023<br>August 31, 2023       | Purchase 79,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 98.23% Paid Accrued Interest of \$150.27                     | 79,000.00           | 77,603.26  | 77,603.26        |                          |
| August 22, 2023<br>August 31, 2023       | Purchase 33,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 96.82% Paid Accrued Interest of \$62.77                      | 33,000.00           | 31,952.05  | 31,952.05        |                          |
| August 25, 2023<br>August 31, 2023       | Purchase 80,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.53% Paid Accrued Interest of \$152.17              | 80,000.00           | 78,822.29  | 78,822.29        |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 79,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.00%                                                                | 79,000.00           | 79,000.00  | 79,000.00        |                          |
| August 28, 2023<br>August 31, 2023       | Purchase 88,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.81%                                                                 | 88,000.00           | 87,833.85  | 87,833.85        |                          |
| August 31, 2023<br>September 1, 2023     | Purchase 52,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.24% Paid Accrued Interest of \$93.08 | 52,000.00           | 51,085.94  | 51,085.94        |                          |
| September 11, 2023<br>September 12, 2023 | Purchase 169,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 100.04% Paid Accrued Interest of \$278.57                | 169,000.00          | 169,059.41 | 169,059.41       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.7109375 %                                     | 200,000.00          | 165,421.88 | 165,421.88       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.546875 %                                      | 150,000.00          | 129,820.31 | 129,820.31       |                          |

See Independent Auditor's Report

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                            |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.953125 %                                     | 175,000.00          | 173,167.97 | 173,167.97       |                          |
| August 8, 2023<br>September 14, 2023     | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.953125 %                         | 175,000.00          | 173,167.97 | 173,167.97       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.546875 %                         | 150,000.00          | 129,820.31 | 129,820.31       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.7109375 %                        | 200,000.00          | 165,421.88 | 165,421.88       |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @79.015625 %                                     | 175,000.00          | 138,277.34 | 138,277.34       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.7109375 %                                    | 200,000.00          | 165,421.88 | 165,421.88       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.546875 %                                     | 150,000.00          | 129,820.31 | 129,820.31       |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.953125 %                                     | 175,000.00          | 173,167.97 | 173,167.97       |                          |
| September 18, 2023<br>September 19, 2023 | Purchase 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 94.66% Paid Accrued Interest of \$14.88 | 6,000.00            | 5,712.36   | 5,712.36         |                          |
| September 21, 2023<br>September 25, 2023 | Purchase 150,000.00 Par Value 115,395.89 Current Face of Bayview MSR Opportunity Master Fund Trust                                         | 115,395.89          | 97,275.13  | 97,275.13        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                         |                     |            |                  |                          |
|                                       | 2021-INV4 BVINV 2021-4 A8 Var 25 Oct 2051<br>@84.296875 % Paid Accrued Interest of \$192.33                                                             |                     |            |                  |                          |
| September 27, 2023<br>October 2, 2023 | Purchase 106,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.86%<br>Paid Accrued Interest of \$28.96                        | 106,000.00          | 105,853.75 | 105,853.75       |                          |
| September 27, 2023<br>October 2, 2023 | Purchase 106,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.89%<br>Paid Accrued Interest of \$28.96                        | 106,000.00          | 105,883.78 | 105,883.78       |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 45,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.5% NTS 30 Sep 2028<br>USD 'AD-2028' @ 99.75% Paid Accrued Interest of<br>\$11.37 | 45,000.00           | 44,887.50  | 44,887.50        |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 296,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.80%<br>Paid Accrued Interest of \$80.87                        | 296,000.00          | 295,416.09 | 295,416.09       |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 90,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.20% Paid Accrued Interest of \$22.75                    | 90,000.00           | 90,178.49  | 90,178.49        |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.20% Paid Accrued Interest of \$11.12                    | 44,000.00           | 44,087.26  | 44,087.26        |                          |
| September 25, 2023<br>October 2, 2023 | Purchase 37,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.07% Paid Accrued Interest of \$9.35                     | 37,000.00           | 37,024.30  | 37,024.30        |                          |
| September 29, 2023<br>October 2, 2023 | Purchase 141,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.05% Paid Accrued Interest of \$35.64                   | 141,000.00          | 141,071.60 | 141,071.60       |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@79.65625 %                                          | 175,000.00          | 139,398.44 | 139,398.44       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                         |                     |            |                  |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @82.84765625 %             | 200,000.00          | 165,695.31 | 165,695.31       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053 @86.42578125 %             | 150,000.00          | 129,638.67 | 129,638.67       |                          |
| August 31, 2023<br>October 12, 2023   | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053 @86.42578125 % | 150,000.00          | 129,638.67 | 129,638.67       |                          |
| August 29, 2023<br>October 12, 2023   | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @82.84765625 % | 200,000.00          | 165,695.31 | 165,695.31       |                          |
| August 29, 2023<br>October 12, 2023   | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.65625 %    | 175,000.00          | 139,398.44 | 139,398.44       |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.65625 %                | 175,000.00          | 139,398.44 | 139,398.44       |                          |
| September 1, 2023<br>October 12, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @98.25 %                   | 175,000.00          | 171,937.50 | 171,937.50       |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @82.84765625 %             | 200,000.00          | 165,695.31 | 165,695.31       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053 @86.42578125 %             | 150,000.00          | 129,638.67 | 129,638.67       |                          |
| October 10, 2023<br>October 16, 2023  | Purchase 61,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026                                 | 61,000.00           | 60,759.69  | 60,759.69        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                  |                     |            |                  |                          |
|                                        | USD 'AT-2026' @ 99.61% Paid Accrued Interest of \$7.71                                                                                           |                     |            |                  |                          |
| October 12, 2023<br>October 16, 2023   | Purchase 119,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.48% Paid Accrued Interest of \$15.04 | 119,000.00          | 118,378.95 | 118,378.95       |                          |
| October 18, 2023<br>October 19, 2023   | Purchase 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.31% Paid Accrued Interest of \$34.22       | 5,000.00            | 4,615.61   | 4,615.61         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.78% Paid Accrued Interest of \$34.75       | 5,000.00            | 4,589.17   | 4,589.17         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.53% Paid Accrued Interest of \$41.70       | 6,000.00            | 5,491.79   | 5,491.79         |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.13671875 %                              | 200,000.00          | 168,273.44 | 168,273.44       |                          |
| September 14, 2023<br>October 23, 2023 | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.13671875 %                  | 200,000.00          | 168,273.44 | 168,273.44       |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.13671875 %                              | 200,000.00          | 168,273.44 | 168,273.44       |                          |
| October 23, 2023<br>October 25, 2023   | Purchase 10,000.00 Par Value of American Tower Corp 5.65% 15 Mar 2033 @ 93.41% Paid Accrued Interest of \$62.78                                  | 10,000.00           | 9,340.80   | 9,340.80         |                          |
| October 20, 2023<br>October 31, 2023   | Purchase 170,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 100.03%                                | 170,000.00          | 170,055.99 | 170,055.99       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                  |                     |            |                  |                          |
| November 6, 2023<br>November 7, 2023   | Purchase 115,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 101.18% Paid Accrued Interest of \$107.81 | 115,000.00          | 116,361.23 | 116,361.23       |                          |
| October 2, 2023<br>November 13, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @75.08203125 %                      | 175,000.00          | 131,393.55 | 131,393.55       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.50390625 %                        | 175,000.00          | 167,131.84 | 167,131.84       |                          |
| October 5, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @84.96484375 %                      | 150,000.00          | 127,447.27 | 127,447.27       |                          |
| November 10, 2023<br>November 13, 2023 | Purchase 175,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.93% Paid Accrued Interest of \$312.50      | 175,000.00          | 174,876.95 | 174,876.95       |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 135,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                    | 135,000.00          | 134,831.25 | 134,831.25       |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.10%                                     | 126,000.00          | 126,125.79 | 126,125.79       |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.68%                                      | 126,000.00          | 125,601.13 | 125,601.13       |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 72,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.00%                                     | 72,000.00           | 72,720.89  | 72,720.89        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.57%                                     | 22,000.00           | 22,345.03  | 22,345.03        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 135,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                  | 135,000.00          | 134,831.25 | 134,831.25       |                          |
| November 13, 2023<br>November 15, 2023 | Purchase 110,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                  | 110,000.00          | 109,862.50 | 109,862.50       |                          |
| November 13, 2023<br>November 15, 2023 | Purchase 37,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 100.00%                                   | 37,000.00           | 37,000.00  | 37,000.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 103,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 99.88%                                  | 103,000.00          | 102,871.25 | 102,871.25       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 100.70% Paid Accrued Interest of \$76.34  | 39,000.00           | 39,274.84  | 39,274.84        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 52,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 99.88%                                   | 52,000.00           | 51,935.00  | 51,935.00        |                          |
| November 29, 2023<br>November 30, 2023 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.75%                                  | 39,000.00           | 39,294.02  | 39,294.02        |                          |
| December 6, 2023<br>December 7, 2023   | Purchase 41,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.75% Paid Accrued Interest of \$34.31 | 41,000.00           | 41,307.50  | 41,307.50        |                          |
| November 6, 2023<br>December 13, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Dec 2053 @85.21484375 %                    | 150,000.00          | 127,822.27 | 127,822.27       |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @96.9453125 %                       | 175,000.00          | 169,654.30 | 169,654.30       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 7, 2023<br>December 13, 2023  | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Dec 53 @96.9453125 %           | 175,000.00          | 169,654.30 | 169,654.30       |                          |
| November 6, 2023<br>December 13, 2023  | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500%15 Dec 2053 @85.21484375 %        | 150,000.00          | 127,822.27 | 127,822.27       |                          |
| November 1, 2023<br>December 13, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @74.296875 %                      | 175,000.00          | 130,019.53 | 130,019.53       |                          |
| November 27, 2023<br>December 13, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @76.8125 %                        | 100,000.00          | 76,812.50  | 76,812.50        |                          |
| November 6, 2023<br>December 13, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Dec<br>2053 @85.21484375 %                    | 150,000.00          | 127,822.27 | 127,822.27       |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.9453125 %                       | 175,000.00          | 169,654.30 | 169,654.30       |                          |
| December 12, 2023<br>December 15, 2023 | Purchase 158,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.75%                                      | 158,000.00          | 157,605.00 | 157,605.00       |                          |
| December 11, 2023<br>December 15, 2023 | Purchase 79,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.69%                                       | 79,000.00           | 78,753.12  | 78,753.12        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 41,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 Dec 2026 @<br>99.75%                                   | 41,000.00           | 40,897.50  | 40,897.50        |                          |
| December 19, 2023<br>December 21, 2023 | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>101.96% Paid Accrued Interest of \$27.61 | 11,000.00           | 11,215.70  | 11,215.70        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| December 21, 2023<br>December 22, 2023 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 107.95% Paid Accrued Interest of \$400.75 | 83,000.00           | 89,601.80  | 89,601.80        |                          |
| December 28, 2023<br>December 29, 2023 | Purchase 56,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 108.75% Paid Accrued Interest of \$321.54 | 56,000.00           | 60,901.33  | 60,901.33        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 308,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.88% Paid Accrued Interest of \$71.92  | 308,000.00          | 307,615.00 | 307,615.00       |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.78% Paid Accrued Interest of \$268.56 | 42,000.00           | 44,848.13  | 44,848.13        |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 139,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.87% Paid Accrued Interest of \$48.69  | 139,000.00          | 138,812.68 | 138,812.68       |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.24% Paid Accrued Interest of \$14.53   | 47,000.00           | 46,641.99  | 46,641.99        |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 107.00% Paid Accrued Interest of \$104.40 | 16,000.00           | 17,120.00  | 17,120.00        |                          |
| January 4, 2024<br>January 5, 2024     | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.26% Paid Accrued Interest of \$159.73 | 24,000.00           | 25,501.67  | 25,501.67        |                          |
| January 8, 2024<br>January 9, 2024     | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.82% Paid Accrued Interest of \$100.14 | 108,000.00          | 106,721.06 | 106,721.06       |                          |
| January 8, 2024<br>January 9, 2024     | Purchase 104,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.02% Paid Accrued Interest of \$96.43  | 104,000.00          | 102,976.24 | 102,976.24       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                               |                     |            |                  |                          |
| January 8, 2024<br>January 9, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 105.84% Paid Accrued Interest of \$114.84                | 16,000.00           | 16,934.95  | 16,934.95        |                          |
| January 8, 2024<br>January 9, 2024   | Purchase 55,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.00% Paid Accrued Interest of \$51.00                  | 55,000.00           | 54,450.00  | 54,450.00        |                          |
| January 9, 2024<br>January 10, 2024  | Purchase 78,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.00% Paid Accrued Interest of \$80.36                  | 78,000.00           | 77,220.00  | 77,220.00        |                          |
| December 7, 2023<br>January 16, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @94.8515625 %                                       | 125,000.00          | 118,564.45 | 118,564.45       |                          |
| December 8, 2023<br>January 16, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @88.78125 %                                         | 150,000.00          | 133,171.88 | 133,171.88       |                          |
| December 7, 2023<br>January 16, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @94.8515625 %                           | 125,000.00          | 118,564.45 | 118,564.45       |                          |
| December 8, 2023<br>January 16, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @88.78125 %                             | 150,000.00          | 133,171.88 | 133,171.88       |                          |
| January 11, 2024<br>January 16, 2024 | Purchase 133,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jan 2027 Usd 'Aj-2027' @ 99.75% Paid Accrued Interest of \$14.62 | 133,000.00          | 132,667.50 | 132,667.50       |                          |
| December 4, 2023<br>January 16, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/54 @78.5625 %                                          | 275,000.00          | 216,046.88 | 216,046.88       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                      |                     |            |                  |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@94.8515625 %                        | 125,000.00          | 118,564.45 | 118,564.45       |                          |
| December 4, 2023<br>January 16, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@98.734375 %                         | 175,000.00          | 172,785.16 | 172,785.16       |                          |
| December 8, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 1/15/54<br>@88.78125 %                          | 150,000.00          | 133,171.88 | 133,171.88       |                          |
| December 13, 2023<br>January 22, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.0859375 %                | 175,000.00          | 171,650.39 | 171,650.39       |                          |
| December 13, 2023<br>January 22, 2024 | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 1/15/49 @98.0859375 %    | 175,000.00          | 171,650.39 | 171,650.39       |                          |
| December 13, 2023<br>January 22, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.0859375 %                | 175,000.00          | 171,650.39 | 171,650.39       |                          |
| January 19, 2024<br>January 22, 2024  | Purchase 21,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>103.38% Paid Accrued Interest of \$186.35 | 21,000.00           | 21,709.67  | 21,709.67        |                          |
| January 22, 2024<br>January 23, 2024  | Purchase 16,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>104.20% Paid Accrued Interest of \$144.07 | 16,000.00           | 16,672.25  | 16,672.25        |                          |
| January 25, 2024<br>January 31, 2024  | Purchase 205,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.82%                | 205,000.00          | 204,639.16 | 204,639.16       |                          |
| January 24, 2024<br>January 31, 2024  | Purchase 184,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.83%                                         | 184,000.00          | 183,690.41 | 183,690.41       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                        |                     |            |                  |                          |
| January 26, 2024<br>January 31, 2024  | Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                              | 193,000.00          | 192,276.25 | 192,276.25       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 %             | 25,000.00           | 24,967.77  | 24,967.77        |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.0703125 %                | 125,000.00          | 120,087.89 | 120,087.89       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @80.6953125 %                | 275,000.00          | 221,912.11 | 221,912.11       |                          |
| January 10, 2024<br>February 13, 2024 | Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @80.6953125 %    | 275,000.00          | 221,912.11 | 221,912.11       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.0703125 %    | 125,000.00          | 120,087.89 | 120,087.89       |                          |
| January 4, 2024<br>February 13, 2024  | Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 % | 25,000.00           | 24,967.77  | 24,967.77        |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 %             | 25,000.00           | 24,967.77  | 24,967.77        |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.0703125 %                | 125,000.00          | 120,087.89 | 120,087.89       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @80.6953125 %                | 275,000.00          | 221,912.11 | 221,912.11       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                              |                     |            |                  |                          |
| February 8, 2024<br>February 15, 2024  | Purchase 229,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.68%                                                | 229,000.00          | 228,257.54 | 228,257.54       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 183,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 97.85%                                  | 183,000.00          | 179,068.36 | 179,068.36       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.56%                                                  | 58,000.00           | 56,007.33  | 56,007.33        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 99,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 97.51%                                   | 99,000.00           | 96,536.57  | 96,536.57        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 73,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 98.00%                                   | 73,000.00           | 71,536.41  | 71,536.41        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 99,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 97.51%                                   | 99,000.00           | 96,536.57  | 96,536.57        |                          |
| February 15, 2024<br>February 16, 2024 | Purchase 66,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 98.35% Paid Accrued Interest of \$7.25   | 66,000.00           | 64,912.03  | 64,912.03        |                          |
| February 15, 2024<br>February 16, 2024 | Purchase 132,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 98.35% Paid Accrued Interest of \$14.51 | 132,000.00          | 129,824.06 | 129,824.06       |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @99.57421875 %                             | 175,000.00          | 174,254.88 | 174,254.88       |                          |
| January 12, 2024<br>February 20, 2024  | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @99.57421875 %                 | 175,000.00          | 174,254.88 | 174,254.88       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>2/15/48 @99.57421875 %               | 175,000.00          | 174,254.88 | 174,254.88       |                          |
| February 16, 2024<br>February 20, 2024 | Purchase 12,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>102.13% Paid Accrued Interest of \$151.90 | 12,000.00           | 12,255.00  | 12,255.00        |                          |
| February 16, 2024<br>February 20, 2024 | Purchase 12,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>102.26% Paid Accrued Interest of \$151.90 | 12,000.00           | 12,271.65  | 12,271.65        |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 119,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 28 Feb 2026<br>USD 'AY-2026' @ 99.88%               | 119,000.00          | 118,851.25 | 118,851.25       |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 115,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81%                                      | 115,000.00          | 114,782.16 | 114,782.16       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                      | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 110,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%<br>Paid Accrued Interest of \$12.70  | 110,000.00          | 109,725.00 | 109,725.00       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 79,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.04% Paid Accrued Interest of \$9.12   | 79,000.00           | 79,033.95  | 79,033.95        |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 288,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 28 Feb 2026 @<br>99.99% Paid Accrued Interest of \$36.20 | 288,000.00          | 287,983.13 | 287,983.13       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 71,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 98.05%<br>Paid Accrued Interest of \$117.03     | 71,000.00           | 69,613.28  | 69,613.28        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                        |                     |            |                  |                          |
| March 5, 2024<br>March 6, 2024   | Purchase 146,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 100.00% Paid Accrued Interest of \$360.99 | 146,000.00          | 146,000.00 | 146,000.00       |                          |
| March 5, 2024<br>March 7, 2024   | Purchase 15,000.00 Par Value of Open Text Corp 6.9% 01 Dec 2027 @ 103.75% Paid Accrued Interest of \$276.00                                            | 15,000.00           | 15,562.50  | 15,562.50        |                          |
| March 11, 2024<br>March 12, 2024 | Purchase 46,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 101.80% Paid Accrued Interest of \$147.86  | 46,000.00           | 46,827.14  | 46,827.14        |                          |
| March 11, 2024<br>March 12, 2024 | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 101.81% Paid Accrued Interest of \$122.14  | 38,000.00           | 38,689.18  | 38,689.18        |                          |
| March 11, 2024<br>March 13, 2024 | Purchase 10,000.00 Par Value of Open Text Corp 6.9% 01 Dec 2027 @ 104.13% Paid Accrued Interest of \$195.50                                            | 10,000.00           | 10,412.50  | 10,412.50        |                          |
| March 12, 2024<br>March 15, 2024 | Purchase 149,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 99.90%                                        | 149,000.00          | 148,854.49 | 148,854.49       |                          |
| March 12, 2024<br>March 15, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.80%                                                           | 149,000.00          | 148,703.16 | 148,703.16       |                          |
| March 14, 2024<br>March 15, 2024 | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.41% Paid Accrued Interest of \$136.24   | 38,000.00           | 37,774.33  | 37,774.33        |                          |
| March 7, 2024<br>March 19, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current Face of Goldentree Loan Management US Clo 4 Ltd GLM 2019-4A ARR Flt 24 Apr 2031 @100 %                  | 50,000.00           | 50,000.00  | 50,000.00        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                          |                     |            |                  |                          |
| March 18, 2024<br>March 21, 2024 | Purchase 50,000.00 Par Value 43,899.78 Current Face of Government National Mortgage Association GNR 2023-134 F Flt 20 Aug 2053 @99.625 % Paid Accrued Interest of \$7.71 | 43,899.78           | 43,735.16  | 43,735.16        |                          |
| March 21, 2024<br>March 22, 2024 | Purchase 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.75% Paid Accrued Interest of \$173.57                     | 39,000.00           | 38,902.50  | 38,902.50        |                          |
| March 26, 2024<br>April 1, 2024  | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.41% Paid Accrued Interest of \$9.35                                             | 83,000.00           | 82,509.43  | 82,509.43        |                          |
| March 27, 2024<br>April 1, 2024  | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64% Paid Accrued Interest of \$13.52                                           | 120,000.00          | 119,568.62 | 119,568.62       |                          |
| March 25, 2024<br>April 1, 2024  | Purchase 248,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$27.95                                           | 248,000.00          | 247,058.30 | 247,058.30       |                          |
| March 26, 2024<br>April 1, 2024  | Purchase 123,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.43% Paid Accrued Interest of \$13.86                                           | 123,000.00          | 122,300.34 | 122,300.34       |                          |
| April 9, 2024<br>April 15, 2024  | Purchase 102,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.86%                                                                                              | 102,000.00          | 101,858.48 | 101,858.48       |                          |
| April 10, 2024<br>April 15, 2024 | Purchase 85,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.88%                                                                                               | 85,000.00           | 84,893.75  | 84,893.75        |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 147,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.89%                                                              | 147,000.00          | 146,837.72 | 146,837.72       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 74,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.86%                                                               | 74,000.00           | 73,898.72  | 73,898.72        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                     |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.90%                                                                       | 117,000.00          | 116,883.46 | 116,883.46       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.625% NTS 30 Apr 2029 USD 'Y-2029' @ 99.84%                                                     | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                                                                       | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                                                                       | 117,000.00          | 116,816.23 | 116,816.23       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.61%                                                                       | 117,000.00          | 116,541.84 | 116,541.84       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 45,000.00 Par Value 45,000.00 Current Face of SLG Office Trust 2021-OVA SLG 2021-OVA A 2.5854% 15 Jul 2041 @79.94921875 % Paid Accrued Interest of \$93.72 | 45,000.00           | 35,977.15  | 35,977.15        |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                                                           | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @81.68359375 %                                                              | 50,000.00           | 40,841.80  | 40,841.80        |                          |
| April 4, 2024<br>May 13, 2024    | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @85.32421875 %                                                            | 225,000.00          | 191,979.49 | 191,979.49       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                            |                     |            |                  |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.48046875 %             | 275,000.00          | 259,821.29 | 259,821.29       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %               | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.64453125 %               | 25,000.00           | 24,661.13  | 24,661.13        |                          |
| April 8, 2024<br>May 13, 2024 | Reversal of Purchase 25,000.00 Par Value<br>25,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 5/15/54 @98.64453125 %   | 25,000.00           | 24,661.13  | 24,661.13        |                          |
| April 8, 2024<br>May 13, 2024 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 5/15/54 @96.578125 %   | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 275,000.00 Par Value<br>275,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 5/15/54 @94.48046875 % | 275,000.00          | 259,821.29 | 259,821.29       |                          |
| April 4, 2024<br>May 13, 2024 | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 5/15/54 @85.32421875 % | 225,000.00          | 191,979.49 | 191,979.49       |                          |
| April 3, 2024<br>May 13, 2024 | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 5/15/50 @81.68359375 %   | 50,000.00           | 40,841.80  | 40,841.80        |                          |
| April 3, 2024<br>May 13, 2024 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.68359375 %               | 50,000.00           | 40,841.80  | 40,841.80        |                          |
| April 4, 2024<br>May 13, 2024 | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 5/15/54<br>@85.32421875 %             | 225,000.00          | 191,979.49 | 191,979.49       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                |                     |            |                  |                          |
| April 4, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 5/15/54<br>@88.80859375 % | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.48046875 % | 275,000.00          | 259,821.29 | 259,821.29       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %   | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.64453125 %   | 25,000.00           | 24,661.13  | 24,661.13        |                          |
| May 9, 2024<br>May 15, 2024   | Purchase 146,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 May 2027 @ 99.75%                 | 146,000.00          | 145,635.00 | 145,635.00       |                          |
| May 7, 2024<br>May 15, 2024   | Purchase 115,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.52%            | 115,000.00          | 114,447.54 | 114,447.54       |                          |
| May 6, 2024<br>May 15, 2024   | Purchase 114,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.24%            | 114,000.00          | 113,134.33 | 113,134.33       |                          |
| May 10, 2024<br>May 15, 2024  | Purchase 44,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.00%                                | 44,000.00           | 44,000.00  | 44,000.00        |                          |
| May 13, 2024<br>May 15, 2024  | Purchase 44,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.00%                                | 44,000.00           | 44,000.00  | 44,000.00        |                          |
| May 13, 2024<br>May 15, 2024  | Purchase 59,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.13%             | 59,000.00           | 58,485.09  | 58,485.09        |                          |
| May 14, 2024<br>May 15, 2024  | Purchase 33,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.00%             | 33,000.00           | 32,670.00  | 32,670.00        |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                       |                     |            |                  |                          |
| May 14, 2024<br>May 15, 2024   | Purchase 18,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.00%                                                       | 18,000.00           | 18,000.00  | 18,000.00        |                          |
| May 28, 2024<br>May 31, 2024   | Purchase 121,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.09%                                       | 121,000.00          | 121,107.34 | 121,107.34       |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 257,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$126.39  | 257,000.00          | 257,291.13 | 257,291.13       |                          |
| June 5, 2024<br>June 6, 2024   | Purchase 77,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>101.27% Paid Accrued Interest of \$212.90 | 77,000.00           | 77,974.53  | 77,974.53        |                          |
| June 6, 2024<br>June 7, 2024   | Purchase 46,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>101.25% Paid Accrued Interest of \$132.97 | 46,000.00           | 46,575.00  | 46,575.00        |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 38,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>100.71% Paid Accrued Interest of \$138.50 | 38,000.00           | 38,267.98  | 38,267.98        |                          |
| May 1, 2024<br>June 13, 2024   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 6/15/54<br>@94.91015625 %                        | 125,000.00          | 118,637.70 | 118,637.70       |                          |
| May 2, 2024<br>June 13, 2024   | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 6/15/54<br>@97.5234375 %                           | 25,000.00           | 24,380.86  | 24,380.86        |                          |
| May 2, 2024<br>June 13, 2024   | Purchase 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 6/15/54<br>@93.078125 %                          | 275,000.00          | 255,964.84 | 255,964.84       |                          |
| May 3, 2024<br>June 13, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 6/15/54<br>@84.1171875 %                         | 225,000.00          | 189,263.67 | 189,263.67       |                          |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                             | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                                         |                     |                        |                        |                          |
| May 3, 2024<br>June 13, 2024   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/54 @87.67578125 %                                                | 150,000.00          | 131,513.67             | 131,513.67             |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @80.6796875 %                                                   | 50,000.00           | 40,339.84              | 40,339.84              |                          |
| June 10, 2024<br>June 17, 2024 | Purchase 227,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 99.92% Paid Accrued Interest of \$57.37                                                 | 227,000.00          | 226,817.31             | 226,817.31             |                          |
| June 7, 2024<br>June 17, 2024  | Purchase 111,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 100.04% Paid Accrued Interest of \$28.05                                                | 111,000.00          | 111,045.45             | 111,045.45             |                          |
| June 13, 2024<br>June 17, 2024 | Purchase 124,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Jun 2027 @ 100.53% Paid Accrued Interest of \$31.34                         | 124,000.00          | 124,658.75             | 124,658.75             |                          |
| June 17, 2024<br>June 18, 2024 | Purchase 46,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.38% Paid Accrued Interest of \$196.56                         | 46,000.00           | 46,632.50              | 46,632.50              |                          |
| May 22, 2024<br>June 20, 2024  | Purchase 125,000.00 Par Value 111,498.85 Current Face of Ginnie Mae II Pool G2 MA8201 4.5% 20 Aug 2052 @95.31640625 % Paid Accrued Interest of \$264.81 | 111,498.85          | 106,276.70             | 106,276.70             |                          |
| June 27, 2024<br>June 28, 2024 | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 100.75% Paid Accrued Interest of \$210.14                         | 38,000.00           | 38,285.00              | 38,285.00              |                          |
| <b>Total Purchases</b>         |                                                                                                                                                         |                     | <b>\$25,564,308.02</b> | <b>\$25,564,308.02</b> | <b>\$0.00</b>            |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                   |                                                                                                                             |                     |            |                  |                          |
| June 30, 2023<br>July 3, 2023  | Sale 109,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.06% Received Accrued Interest of \$290.27 | 109,000.00          | 79,638.13  | 93,816.33        | -14,178.20               |
| July 5, 2023<br>July 6, 2023   | Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.82% Received Accrued Interest of \$62.17   | 22,000.00           | 16,019.72  | 18,935.40        | -2,915.68                |
| July 10, 2023<br>July 11, 2023 | Sale 109,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.35% Received Accrued Interest of \$337.66 | 109,000.00          | 77,773.20  | 93,816.33        | -16,043.13               |
| July 10, 2023<br>July 11, 2023 | Sale 65,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.34% Received Accrued Interest of \$201.36  | 65,000.00           | 46,368.36  | 55,945.52        | -9,577.16                |
| July 6, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/53 @86.33007813 %                        | 150,000.00          | 129,495.12 | 132,468.75       | -2,973.63                |
| July 5, 2023<br>July 13, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053 @99.11132813 %                    | 175,000.00          | 173,444.82 | 174,500.98       | -1,056.16                |
| July 6, 2023<br>July 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/53 @83.04882813 %                        | 200,000.00          | 166,097.66 | 169,976.56       | -3,878.90                |
| July 13, 2023<br>July 14, 2023 | Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.16% Received Accrued Interest of \$143.48  | 44,000.00           | 32,192.19  | 37,870.81        | -5,678.62                |
| July 14, 2023<br>July 17, 2023 | Sale 53,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.02% Received Accrued Interest of \$181.47  | 53,000.00           | 38,702.42  | 45,617.11        | -6,914.69                |
| July 18, 2023<br>July 19, 2023 | Sale 85,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.25% Received Accrued Interest of \$300.27  | 85,000.00           | 62,262.50  | 73,159.52        | -10,897.02               |

See Independent Auditor's Report

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                             |                     |            |                  |                          |
| July 31, 2023<br>August 1, 2023    | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.42%<br>Received Accrued Interest of \$345.87           | 86,000.00           | 85,497.77  | 85,817.90        | -320.13                  |
| August 8, 2023<br>August 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 8/15/53 @98.93945313 %                                        | 175,000.00          | 173,144.04 | 173,455.08       | -311.04                  |
| August 4, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @82.59765625 %                                        | 200,000.00          | 165,195.31 | 166,312.50       | -1,117.19                |
| August 4, 2023<br>August 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @86.43945313 %                                        | 150,000.00          | 129,659.18 | 129,644.53       | 14.65                    |
| August 3, 2023<br>August 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @78.89453125 %                                        | 175,000.00          | 138,065.43 | 142,761.72       | -4,696.29                |
| August 14, 2023<br>August 15, 2023 | Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 69.56% Received Accrued Interest of \$140.00                  | 28,000.00           | 19,477.50  | 24,099.61        | -4,622.11                |
| August 17, 2023<br>August 18, 2023 | Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 68.06% Received Accrued Interest of \$144.57                  | 28,000.00           | 19,057.50  | 24,099.61        | -5,042.11                |
| August 22, 2023<br>August 23, 2023 | Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.16% Received Accrued Interest of \$368.55              | 35,000.00           | 31,556.90  | 33,893.79        | -2,336.89                |
| August 22, 2023<br>August 23, 2023 | Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 92.16% Received Accrued Interest of \$24.40 | 20,000.00           | 18,861.87  | 19,663.41        | -801.54                  |
| August 23, 2023<br>August 24, 2023 | Sale 169,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.91% Received Accrued Interest of \$1,797.35           | 169,000.00          | 153,630.06 | 163,658.53       | -10,028.47               |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                   |                     |            |                  |                          |
| August 23, 2023<br>August 24, 2023       | Sale 84,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.52%<br>Received Accrued Interest of \$893.36 | 84,000.00           | 76,874.66  | 81,345.07        | -4,470.41                |
| August 24, 2023<br>August 25, 2023       | Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.77%<br>Received Accrued Interest of \$375.92 | 35,000.00           | 32,120.70  | 33,893.78        | -1,773.08                |
| August 25, 2023<br>August 28, 2023       | Sale 84,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.85%<br>Received Accrued Interest of \$928.74 | 84,000.00           | 77,155.31  | 81,345.08        | -4,189.77                |
| August 28, 2023<br>August 29, 2023       | Sale 90,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.63%<br>Received Accrued Interest of \$292.56 | 90,000.00           | 88,768.05  | 89,732.34        | -964.29                  |
| August 29, 2023<br>August 30, 2023       | Sale 82,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 98.23% Received<br>Accrued Interest of \$543.70     | 82,000.00           | 80,545.78  | 81,983.76        | -1,437.98                |
| August 30, 2023<br>September 1, 2023     | Sale 5,000.00 Par Value of Citigroup Inc Variable 3.07% 24 Feb 2028 @ 91.65% Received Accrued<br>Interest of \$2.98               | 5,000.00            | 4,582.50   | 5,000.00         | -417.50                  |
| September 6, 2023<br>September 8, 2023   | Sale 5,000.00 Par Value of Citigroup Inc Variable 3.07% 24 Feb 2028 @ 91.24% Received Accrued<br>Interest of \$5.97               | 5,000.00            | 4,562.00   | 5,000.00         | -438.00                  |
| September 11, 2023<br>September 12, 2023 | Sale 177,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.50%<br>Received Accrued Interest of \$982.40 | 177,000.00          | 176,107.60 | 176,835.26       | -727.66                  |
| August 29, 2023<br>September 14, 2023    | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.75195312 %                              | 200,000.00          | 165,503.91 | 165,446.75       | 57.16                    |
| August 31, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.33007812 %                              | 150,000.00          | 129,495.12 | 129,878.91       | -383.79                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                                  |                     |            |                  |                          |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00<br>Current Face of UMBS TBA 30YR MPT 3.000%<br>9/15/53 @86.33007812 %                           | 150,000.00          | 129,495.12 | 129,878.91       | 383.79                   |
| August 29, 2023<br>September 14, 2023    | Reversal of Sale 200,000.00 Par Value 200,000.00<br>Current Face of UMBS TBA 30YR MPT 2.500%<br>9/15/53 @82.75195312 %                           | 200,000.00          | 165,503.91 | 165,446.75       | -57.16                   |
| August 29, 2023<br>September 14, 2023    | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 9/15/50<br>@79.54882813 %                                       | 175,000.00          | 139,210.45 | 138,277.34       | 933.11                   |
| August 29, 2023<br>September 14, 2023    | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 9/15/53<br>@82.75195313 %                                       | 200,000.00          | 165,503.91 | 165,421.88       | 82.03                    |
| August 31, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.33007813 %                                       | 150,000.00          | 129,495.12 | 129,820.31       | -325.19                  |
| September 5, 2023<br>September 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 9/15/52<br>@98.25195313 %                                       | 175,000.00          | 171,940.92 | 173,167.97       | -1,227.05                |
| September 18, 2023<br>September 19, 2023 | Sale 6,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.125% 15 Jan 2033 @<br>92.35% Received Accrued Interest of \$12.41 | 6,000.00            | 5,681.87   | 5,899.02         | -217.15                  |
| September 20, 2023<br>September 21, 2023 | Sale 61,000.00 Par Value of United States Treasury<br>Bill Zero 07 Mar 2024 @ 97.53%                                                             | 61,000.00           | 59,422.26  | 59,422.26        |                          |
| September 14, 2023<br>September 21, 2023 | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @84.06445313 %                               | 200,000.00          | 168,128.91 | 170,203.13       | -2,074.22                |
| September 25, 2023<br>September 26, 2023 | Sale 38,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Jul 2028 @ 97.80%<br>Received Accrued Interest of \$242.79             | 38,000.00           | 37,162.90  | 37,886.99        | -724.09                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                   |                     |            |                  |                          |
| September 26, 2023<br>September 27, 2023 | Sale 45,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.09%<br>Received Accrued Interest of \$146.03 | 45,000.00           | 44,591.01  | 45,014.91        | -423.90                  |
| September 26, 2023<br>September 27, 2023 | Sale 91,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.09%<br>Received Accrued Interest of \$295.31 | 91,000.00           | 90,172.93  | 91,030.14        | -857.21                  |
| September 27, 2023<br>September 28, 2023 | Sale 110,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.76%<br>Received Accrued Interest of \$423.08    | 110,000.00          | 109,737.89 | 109,988.43       | -250.54                  |
| September 27, 2023<br>September 28, 2023 | Sale 110,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.79%<br>Received Accrued Interest of \$423.08    | 110,000.00          | 109,767.97 | 109,988.43       | -220.46                  |
| September 28, 2023<br>September 29, 2023 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.70%<br>Received Accrued Interest of \$160.34 | 46,000.00           | 45,399.84  | 46,015.23        | -615.39                  |
| September 28, 2023<br>September 29, 2023 | Sale 307,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.70%<br>Received Accrued Interest of \$1,222.94  | 307,000.00          | 306,068.75 | 306,967.71       | -898.96                  |
| September 29, 2023<br>October 2, 2023    | Sale 144,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.99% Received Accrued Interest of \$553.85   | 144,000.00          | 142,551.15 | 144,047.70       | -1,496.55                |
| October 3, 2023<br>October 5, 2023       | Sale 35,000.00 Par Value of Exelon Corp 5.3% 15 Mar 2033 @ 93.42% Received Accrued Interest of \$103.06                           | 35,000.00           | 32,696.30  | 35,101.85        | -2,405.55                |
| October 6, 2023<br>October 10, 2023      | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.55%<br>Received Accrued Interest of \$201.92 | 42,000.00           | 41,389.69  | 42,013.91        | -624.22                  |
| October 10, 2023<br>October 11, 2023     | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.58%<br>Received Accrued Interest of \$204.82 | 62,000.00           | 61,740.70  | 61,700.42        | 40.28                    |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                                  |                     |            |                  |                          |
| October 2, 2023<br>October 12, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@74.96875 %                                       | 175,000.00          | 131,195.31 | 139,398.44       | -8,203.13                |
| October 4, 2023<br>October 12, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052<br>@95.515625 %                                      | 175,000.00          | 167,152.34 | 171,937.50       | -4,785.16                |
| October 5, 2023<br>October 12, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053<br>@84.90820313 %                                    | 150,000.00          | 127,362.30 | 134,003.91       | -6,641.61                |
| October 11, 2023<br>October 13, 2023 | Sale 5,000.00 Par Value of Citigroup Inc Variable<br>2.572% 03 Jun 2031 @ 79.87% Received Accrued<br>Interest of \$46.44                         | 5,000.00            | 3,993.45   | 4,295.40         | -301.95                  |
| October 12, 2023<br>October 13, 2023 | Sale 122,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.46% Received Accrued Interest of \$434.04            | 122,000.00          | 121,347.11 | 121,410.51       | -63.40                   |
| October 18, 2023<br>October 19, 2023 | Sale 5,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.94% Received Accrued Interest of \$18.10 | 5,000.00            | 4,588.16   | 4,826.86         | -238.70                  |
| October 19, 2023<br>October 20, 2023 | Sale 5,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.36% Received Accrued Interest of \$18.29 | 5,000.00            | 4,559.62   | 4,826.86         | -267.24                  |
| October 19, 2023<br>October 20, 2023 | Sale 8,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.39% Received Accrued Interest of \$29.26 | 8,000.00            | 7,297.92   | 7,722.98         | -425.06                  |
| October 20, 2023<br>October 23, 2023 | Sale 177,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 31 Aug 2028 @<br>97.88% Received Accrued Interest of \$1,127.52          | 177,000.00          | 173,242.00 | 177,058.63       | -3,816.63                |
| October 23, 2023<br>October 24, 2023 | Sale 41,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.18%<br>Received Accrued Interest of \$124.34             | 41,000.00           | 40,663.67  | 40,961.73        | -298.06                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                 |                     |            |                  |                          |
| November 6, 2023<br>November 7, 2023  | Sale 118,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.04% Received Accrued Interest of \$566.63                | 118,000.00          | 118,050.70 | 117,865.12       | 185.58                   |
| November 8, 2023<br>November 9, 2023  | Sale 80,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 90.85% Received Accrued Interest of \$771.20                                    | 80,000.00           | 72,678.18  | 77,610.85        | -4,932.67                |
| November 8, 2023<br>November 9, 2023  | Sale 24,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 91.37% Received Accrued Interest of \$231.36                                    | 24,000.00           | 21,929.02  | 23,283.25        | -1,354.23                |
| November 8, 2023<br>November 9, 2023  | Sale 132,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 95.07% Received Accrued Interest of \$1,195.35 | 132,000.00          | 125,497.59 | 128,672.99       | -3,175.40                |
| November 9, 2023<br>November 10, 2023 | Sale 138,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.83% Received Accrued Interest of \$453.40                 | 138,000.00          | 137,765.51 | 137,402.91       | 362.60                   |
| November 9, 2023<br>November 10, 2023 | Sale 132,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.68% Received Accrued Interest of \$1,209.25 | 132,000.00          | 124,977.19 | 128,672.99       | -3,695.80                |
| November 9, 2023<br>November 10, 2023 | Sale 138,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.83% Received Accrued Interest of \$453.40                 | 138,000.00          | 137,765.51 | 137,402.91       | 362.60                   |
| November 1, 2023<br>November 13, 2023 | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.20703125 %                                         | 175,000.00          | 129,862.30 | 131,393.55       | -1,531.25                |
| November 7, 2023<br>November 13, 2023 | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @96.953125 %                                             | 175,000.00          | 169,667.97 | 167,131.84       | 2,536.13                 |
| November 6, 2023<br>November 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @85.17382813 %                                         | 150,000.00          | 127,760.74 | 127,447.27       | 313.47                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                               |                     |            |                  |                          |
| November 13, 2023<br>November 14, 2023 | Sale 113,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.84% Received Accrued Interest of \$428.38               | 113,000.00          | 112,819.02 | 112,511.07       | 307.95                   |
| November 13, 2023<br>November 14, 2023 | Sale 40,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 89.89% Received Accrued Interest of \$408.02                                  | 40,000.00           | 35,957.81  | 38,805.42        | -2,847.61                |
| November 28, 2023<br>November 29, 2023 | Sale 106,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.84% Received Accrued Interest of \$803.69              | 106,000.00          | 106,886.09 | 105,878.83       | 1,007.26                 |
| November 28, 2023<br>November 29, 2023 | Sale 41,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.60% Received Accrued Interest of \$516.68                | 41,000.00           | 39,196.64  | 39,998.61        | -801.97                  |
| November 28, 2023<br>November 29, 2023 | Sale 53,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.84% Received Accrued Interest of \$401.84               | 53,000.00           | 53,443.05  | 52,939.42        | 503.63                   |
| November 29, 2023<br>November 30, 2023 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 101.69% Received Accrued Interest of \$308.33               | 40,000.00           | 40,677.95  | 39,954.27        | 723.68                   |
| December 6, 2023<br>December 7, 2023   | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 101.68% Received Accrued Interest of \$360.90               | 42,000.00           | 42,703.83  | 41,952.02        | 751.81                   |
| December 11, 2023<br>December 12, 2023 | Sale 80,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.29% Received Accrued Interest of \$274.45               | 80,000.00           | 80,231.73  | 79,807.11        | 424.62                   |
| November 27, 2023<br>December 13, 2023 | Sale 55,000.00 Par Value 37,028.13 Current Face of Fannie Mae Pool FN MA4176 2% 01 Nov 2040 @82.21875 % Received Accrued Interest of \$24.69  | 37,028.13           | 30,444.07  | 38,191.04        | -7,746.97                |
| November 27, 2023<br>December 13, 2023 | Sale 140,000.00 Par Value 92,262.97 Current Face of Fannie Mae Pool FN MA4152 2% 01 Oct 2040 @82.21875 % Received Accrued Interest of \$61.51 | 92,262.98           | 75,857.46  | 95,268.73        | -19,411.27               |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| November 27, 2023<br>December 13, 2023 | Reversal of Sale 55,000.00 Par Value 37,028.13<br>Current Face of Fannie Mae Pool FN MA4176 2%<br>01 Nov 2040 @82.21875 % Received Accrued<br>Interest of \$24.69  | 37,028.13           | 30,444.07  | 38,191.04        | 7,746.97                 |
| November 27, 2023<br>December 13, 2023 | Sale 55,000.00 Par Value 36,800.94 Current Face<br>of Fannie Mae Pool FN MA4176 2% 01 Nov 2040<br>@82.21875 % Received Accrued Interest of \$24.53                 | 36,800.94           | 30,257.27  | 37,956.72        | -7,699.45                |
| December 4, 2023<br>December 13, 2023  | Sale 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @78.41210938 %                                                      | 275,000.00          | 215,633.30 | 206,832.03       | 8,801.27                 |
| December 8, 2023<br>December 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Dec<br>2053 @88.671875 %                                                        | 150,000.00          | 133,007.81 | 127,822.27       | 5,185.54                 |
| December 4, 2023<br>December 13, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.71875 %                                                           | 175,000.00          | 172,757.81 | 169,654.30       | 3,103.51                 |
| December 7, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @94.765625 %                                                        | 125,000.00          | 118,457.03 | 114,101.56       | 4,355.47                 |
| December 12, 2023<br>December 13, 2023 | Sale 161,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>100.36% Received Accrued Interest of \$572.79                             | 161,000.00          | 161,572.30 | 160,611.82       | 960.48                   |
| November 27, 2023<br>December 13, 2023 | Reversal of Sale 140,000.00 Par Value 92,262.97<br>Current Face of Fannie Mae Pool FN MA4152 2%<br>01 Oct 2040 @82.21875 % Received Accrued<br>Interest of \$61.51 | 92,262.98           | 75,857.46  | 95,268.73        | 19,411.27                |
| November 27, 2023<br>December 13, 2023 | Sale 140,000.00 Par Value 91,637.39 Current Face<br>of Fannie Mae Pool FN MA4152 2% 01 Oct 2040<br>@82.21875 % Received Accrued Interest of \$61.09                | 91,637.39           | 75,343.12  | 94,622.76        | -19,279.64               |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                      |                     |            |                  |                          |
| December 13, 2023<br>December 14, 2023 | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.36%<br>Received Accrued Interest of \$154.76   | 42,000.00           | 42,152.58  | 41,898.74        | 253.84                   |
| December 13, 2023<br>December 20, 2023 | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Dec 47 @98.03515625 %                        | 175,000.00          | 171,561.52 | 166,277.34       | 5,284.18                 |
| December 21, 2023<br>December 22, 2023 | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 102.61%<br>Received Accrued Interest of \$1,334.26 | 87,000.00           | 89,270.16  | 84,875.14        | 4,395.02                 |
| December 28, 2023<br>December 29, 2023 | Sale 58,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 103.45%<br>Received Accrued Interest of \$937.77   | 58,000.00           | 60,002.81  | 56,583.41        | 3,419.40                 |
| December 29, 2023<br>January 2, 2024   | Sale 319,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.94% Received Accrued Interest of \$1,402.16   | 319,000.00          | 321,996.86 | 319,430.16       | 2,566.70                 |
| January 2, 2024<br>January 3, 2024     | Sale 44,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.63%<br>Received Accrued Interest of \$737.57   | 44,000.00           | 44,716.27  | 42,925.34        | 1,790.93                 |
| January 2, 2024<br>January 3, 2024     | Sale 47,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 104.08%<br>Received Accrued Interest of \$402.86   | 47,000.00           | 48,916.60  | 47,151.60        | 1,765.00                 |
| January 2, 2024<br>January 3, 2024     | Sale 144,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.92% Received Accrued Interest of \$652.13     | 144,000.00          | 145,327.98 | 144,194.19       | 1,133.79                 |
| January 3, 2024<br>January 4, 2024     | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.85%<br>Received Accrued Interest of \$286.99   | 17,000.00           | 17,315.04  | 16,584.79        | 730.25                   |
| January 4, 2024<br>January 5, 2024     | Sale 25,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.14%<br>Received Accrued Interest of \$425.02   | 25,000.00           | 25,285.16  | 24,389.40        | 895.76                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                    |                     |            |                  |                          |
| January 8, 2024<br>January 9, 2024   | Sale 108,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.64% Received Accrued Interest of \$1,012.50 | 108,000.00          | 111,931.88 | 108,348.37       | 3,583.51                 |
| January 8, 2024<br>January 9, 2024   | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.80% Received Accrued Interest of \$497.27   | 104,000.00          | 105,872.81 | 104,409.14       | 1,463.67                 |
| January 8, 2024<br>January 9, 2024   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.75% Received Accrued Interest of \$297.10    | 17,000.00           | 17,127.50  | 16,584.79        | 542.71                   |
| January 8, 2024<br>January 9, 2024   | Sale 55,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.83% Received Accrued Interest of \$515.63    | 55,000.00           | 57,105.47  | 55,177.41        | 1,928.06                 |
| January 9, 2024<br>January 10, 2024  | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.83% Received Accrued Interest of \$741.70    | 78,000.00           | 80,988.98  | 78,251.60        | 2,737.38                 |
| January 11, 2024<br>January 12, 2024 | Sale 135,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.74% Received Accrued Interest of \$451.84   | 135,000.00          | 135,996.68 | 135,009.16       | 987.52                   |
| January 10, 2024<br>January 16, 2024 | Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/54 @80.5625 %                                   | 275,000.00          | 221,546.88 | 216,046.88       | 5,500.00                 |
| January 8, 2024<br>January 16, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @96 %                                        | 125,000.00          | 120,000.00 | 118,564.45       | 1,435.55                 |
| January 4, 2024<br>January 16, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 1/15/54 @99.84570313 %                                 | 25,000.00           | 24,961.43  | 24,810.55        | 150.88                   |
| January 12, 2024<br>January 22, 2024 | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 1/15/49 @99.53320313 %                       | 175,000.00          | 174,183.11 | 171,650.39       | 2,532.72                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                             |                     |            |                  |                          |
| January 19, 2024<br>January 22, 2024  | Sale 22,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.36%<br>Received Accrued Interest of \$418.48           | 22,000.00           | 21,639.06  | 21,462.66        | 176.40                   |
| January 22, 2024<br>January 23, 2024  | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.17%<br>Received Accrued Interest of \$325.39           | 17,000.00           | 16,859.22  | 16,584.79        | 274.43                   |
| January 24, 2024<br>January 25, 2024  | Sale 189,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.67%<br>Received Accrued Interest of \$486.78           | 189,000.00          | 186,480.00 | 187,515.73       | -1,035.73                |
| January 25, 2024<br>January 29, 2024  | Sale 212,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.78%<br>Received Accrued Interest of \$717.83           | 212,000.00          | 211,540.38 | 211,765.57       | -225.19                  |
| January 26, 2024<br>January 29, 2024  | Sale 197,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.49%<br>Received Accrued Interest of \$588.56           | 197,000.00          | 194,021.91 | 195,452.91       | -1,431.00                |
| February 1, 2024<br>February 5, 2024  | Sale 15,000.00 Par Value of Citigroup Inc Variable 4.412% 31 Mar 2031 @ 96.58% Received Accrued Interest of \$229.79                        | 15,000.00           | 14,486.70  | 17,069.25        | -2,582.55                |
| February 8, 2024<br>February 9, 2024  | Sale 235,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.30%<br>Received Accrued Interest of \$645.60              | 235,000.00          | 233,358.78 | 234,421.20       | -1,062.42                |
| February 5, 2024<br>February 13, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face of Umps TBA 30yr Mpt 5.500% 15 Feb 2053 @99.23632813 %, Federal Short Term Loss of \$158.69 | 25,000.00           | 24,809.08  | 24,967.77        | -158.69                  |
| February 5, 2024<br>February 13, 2024 | Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @95.359375 %, Federal Short Term Loss of \$888.67     | 125,000.00          | 119,199.22 | 120,087.89       | -888.67                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                                  |                     |            |                  |                          |
| February 5, 2024<br>February 13, 2024  | Sale 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@78.93945313 %, Federal Short Term Loss of<br>\$4,828.61                             | 275,000.00          | 217,083.50 | 221,912.11       | -4,828.61                |
| February 13, 2024<br>February 14, 2024 | Sale 183,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.74%<br>Received Accrued Interest of \$2,058.75, Federal<br>Short Term Gain of \$2,600.55 | 183,000.00          | 186,179.37 | 183,578.82       | 2,600.55                 |
| February 13, 2024<br>February 14, 2024 | Sale 55,000.00 Par Value of United States Treasury<br>Note/Bond 4.75% 15 Nov 2053 @ 104.84%<br>Received Accrued Interest of \$653.13, Federal Short<br>Term Gain of \$1,691.13   | 55,000.00           | 57,659.77  | 55,968.64        | 1,691.13                 |
| February 14, 2024<br>February 15, 2024 | Sale 99,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 101.39% Received<br>Accrued Interest of \$1,125.99, Federal Short Term<br>Gain of \$1,063.59  | 99,000.00           | 100,376.72 | 99,313.13        | 1,063.59                 |
| February 14, 2024<br>February 15, 2024 | Sale 73,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 101.88% Received<br>Accrued Interest of \$830.27, Federal Short Term<br>Gain of \$1,137.86    | 73,000.00           | 74,368.75  | 73,230.89        | 1,137.86                 |
| February 14, 2024<br>February 15, 2024 | Sale 99,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 101.39% Received<br>Accrued Interest of \$1,125.99, Federal Short Term<br>Gain of \$1,063.59  | 99,000.00           | 100,376.72 | 99,313.13        | 1,063.59                 |
| February 15, 2024<br>February 16, 2024 | Sale 66,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 102.21% Received<br>Accrued Interest of \$758.82, Federal Short Term<br>Gain of \$1,252.73    | 66,000.00           | 67,461.49  | 66,208.76        | 1,252.73                 |
| February 15, 2024<br>February 16, 2024 | Sale 132,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.21%                                                                                      | 132,000.00          | 134,922.99 | 132,417.51       | 2,505.48                 |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                      | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                  |                     |           |                  |                          |
|                                        | Received Accrued Interest of \$1,517.64, Federal Short Term Gain of \$2,505.48                                                                                   |                     |           |                  |                          |
| February 15, 2024<br>February 20, 2024 | Sale 15,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.72% Received Accrued Interest of \$356.88, Federal Long Term Gain of \$2,591.45       | 15,000.00           | 18,108.45 | 15,517.00        | 2,591.45                 |
| February 16, 2024<br>February 20, 2024 | Sale 13,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.13% Received Accrued Interest of \$7.81, Federal Short Term Loss of \$55.11 | 13,000.00           | 12,627.38 | 12,682.49        | -55.11                   |
| February 16, 2024<br>February 20, 2024 | Sale 13,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.27% Received Accrued Interest of \$7.81, Federal Short Term Loss of \$37.96 | 13,000.00           | 12,644.53 | 12,682.49        | -37.96                   |
| February 20, 2024<br>February 22, 2024 | Sale 5,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.51% Received Accrued Interest of \$121.47, Federal Long Term Gain of \$853.22          | 5,000.00            | 6,025.55  | 5,172.33         | 853.22                   |
| February 21, 2024<br>February 23, 2024 | Sale 10,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.63% Received Accrued Interest of \$245.44, Federal Long Term Gain of \$1,718.03       | 10,000.00           | 12,062.70 | 10,344.67        | 1,718.03                 |
| February 21, 2024<br>February 23, 2024 | Sale 5,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.25% Received Accrued Interest of \$122.72, Federal Long Term Gain of \$840.36          | 5,000.00            | 6,012.70  | 5,172.34         | 840.36                   |
| February 22, 2024<br>February 26, 2024 | Sale 25,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.39% Received Accrued Interest of \$632.37, Federal Long Term Gain of \$4,236.08       | 25,000.00           | 30,097.75 | 25,861.67        | 4,236.08                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                                                     |                     |            |                  |                          |
| February 26, 2024<br>February 27, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.53% Received Accrued Interest of \$717.03, Federal Short Term Loss of \$2,025.47                               | 120,000.00          | 117,032.14 | 119,057.61       | -2,025.47                |
| February 27, 2024<br>February 28, 2024 | Sale 124,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.16% Received Accrued Interest of \$405.38, Federal Short Term Loss of \$749.98                                 | 124,000.00          | 122,958.59 | 123,708.57       | -749.98                  |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94                                  | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| February 29, 2024<br>March 1, 2024     | Sale 115,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.49% Received Accrued Interest of \$722.70, Federal Short Term Loss of \$1,987.59                               | 115,000.00          | 112,109.28 | 114,096.87       | -1,987.59                |
| February 29, 2024<br>March 1, 2024     | Sale 82,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.77% Received Accrued Interest of \$515.32, Federal Short Term Loss of \$1,187.33                                | 82,000.00           | 80,168.70  | 81,356.03        | -1,187.33                |
| February 29, 2024<br>March 1, 2024     | Sale 300,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.26% Received Accrued Interest of \$1,050.82, Federal Short Term Loss of \$1,501.55                             | 300,000.00          | 297,793.37 | 299,294.92       | -1,501.55                |
| March 4, 2024<br>March 6, 2024         | Sale 45,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.43% Received Accrued Interest of \$1,250.97, Federal Short Term Gain of \$3,396.48, Federal Long Term Gain of \$4,245.58 | 45,000.00           | 54,193.05  | 46,550.99        | 7,642.06                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                          |                     |            |                  |                          |
| March 5, 2024<br>March 6, 2024   | Sale 145,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.97% Received Accrued Interest of \$2,119.23, Federal Short Term Loss of \$2,608.07 | 145,000.00          | 149,310.35 | 151,918.42       | -2,608.07                |
| March 7, 2024<br>March 11, 2024  | Sale 5,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 98.41%, Federal Short Term Gain of \$1,620.45                                            | 5,000.00            | 4,920.45   | 3,300.00         | 1,620.45                 |
| March 11, 2024<br>March 12, 2024 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.79% Received Accrued Interest of \$708.32, Federal Short Term Gain of \$8.16        | 46,000.00           | 48,202.97  | 48,194.81        | 8.16                     |
| March 11, 2024<br>March 12, 2024 | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.80% Received Accrued Interest of \$585.14, Federal Short Term Gain of \$12.67       | 38,000.00           | 39,825.78  | 39,813.11        | 12.67                    |
| March 12, 2024<br>March 13, 2024 | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.50% Received Accrued Interest of \$468.14, Federal Short Term Loss of \$310.34     | 153,000.00          | 152,235.86 | 152,546.20       | -310.34                  |
| March 12, 2024<br>March 13, 2024 | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.40% Received Accrued Interest of \$468.14, Federal Short Term Loss of \$461.75     | 153,000.00          | 152,084.46 | 152,546.21       | -461.75                  |
| March 14, 2024<br>March 15, 2024 | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.38% Received Accrued Interest of \$600.01, Federal Short Term Loss of \$910.60      | 38,000.00           | 38,902.50  | 39,813.10        | -910.60                  |
| March 14, 2024<br>March 18, 2024 | Sale 5,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 84.09% Received Accrued Interest of \$53.23, Federal Long Term Loss of \$310.47                   | 5,000.00            | 4,204.55   | 4,515.02         | -310.47                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
| March 20, 2024<br>March 22, 2024 | Sale 5,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 84.43% Received Accrued Interest of \$54.95, Federal Long Term Loss of \$293.78               | 5,000.00            | 4,221.25   | 4,515.03         | -293.78                  |
| March 21, 2024<br>March 22, 2024 | Sale 39,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.80% Received Accrued Interest of \$651.43, Federal Short Term Loss of \$770.03  | 39,000.00           | 40,090.78  | 40,860.81        | -770.03                  |
| March 21, 2024<br>March 25, 2024 | Sale 10,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 84.55% Received Accrued Interest of \$112.48, Federal Long Term Loss of \$574.85             | 10,000.00           | 8,455.20   | 9,030.05         | -574.85                  |
| March 25, 2024<br>March 26, 2024 | Sale 256,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01% Received Accrued Interest of \$1,547.25, Federal Short Term Loss of \$1,259.00 | 256,000.00          | 253,478.16 | 254,737.16       | -1,259.00                |
| March 26, 2024<br>March 27, 2024 | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.81% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$597.58      | 86,000.00           | 84,978.18  | 85,575.76        | -597.58                  |
| March 26, 2024<br>March 27, 2024 | Sale 125,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.98% Received Accrued Interest of \$389.78, Federal Short Term Gain of \$108.90  | 125,000.00          | 124,977.25 | 124,868.35       | 108.90                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.21% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$382.66 | 121,000.00          | 121,255.23 | 120,872.57       | 382.66                   |
| April 9, 2024<br>April 10, 2024  | Sale 105,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.15%                                                                             | 105,000.00          | 104,106.68 | 104,931.65       | -824.97                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                         |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$315.29, Federal Short Term Loss of \$824.97                                                                                              |                     |            |                  |                          |
| April 10, 2024<br>April 11, 2024 | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.17% Received Accrued Interest of \$271.28, Federal Short Term Loss of \$667.23      | 87,000.00           | 86,276.13  | 86,943.36        | -667.23                  |
| April 22, 2024<br>April 23, 2024 | Sale 152,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.23% Received Accrued Interest of \$947.93, Federal Short Term Loss of \$2,530.06   | 152,000.00          | 149,309.85 | 151,839.91       | -2,530.06                |
| April 22, 2024<br>April 23, 2024 | Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.20% Received Accrued Interest of \$480.20, Federal Short Term Loss of \$1,301.34    | 77,000.00           | 75,617.57  | 76,918.91        | -1,301.34                |
| April 24, 2024<br>April 25, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.18% Received Accrued Interest of \$371.93, Federal Short Term Loss of \$761.72      | 121,000.00          | 120,011.86 | 120,773.58       | -761.72                  |
| April 24, 2024<br>April 25, 2024 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.19% Received Accrued Interest of \$1,021.85, Federal Short Term Loss of \$2,697.82 | 158,000.00          | 155,135.78 | 157,833.60       | -2,697.82                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.63% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,141.65  | 120,000.00          | 117,154.69 | 119,296.34       | -2,141.65                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,418.21  | 120,000.00          | 116,878.13 | 119,296.34       | -2,418.21                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                         |                     |            |                  |                          |
| May 6, 2024<br>May 7, 2024    | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.23%<br>Received Accrued Interest of \$1,081.32, Federal Short Term Loss of \$2,043.11 | 120,000.00          | 115,476.13 | 117,519.24       | -2,043.11                |
| May 7, 2024<br>May 8, 2024    | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.50%<br>Received Accrued Interest of \$1,103.63, Federal Short Term Loss of \$1,729.14 | 121,000.00          | 116,769.42 | 118,498.56       | -1,729.14                |
| May 9, 2024<br>May 10, 2024   | Sale 149,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.74%<br>Received Accrued Interest of \$457.99, Federal Short Term Loss of \$64.86    | 149,000.00          | 148,610.04 | 148,674.90       | -64.86                   |
| May 3, 2024<br>May 13, 2024   | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @84.0625 %, Federal Short Term Loss of \$2,838.86                                 | 225,000.00          | 189,140.63 | 191,979.49       | -2,838.86                |
| May 3, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @87.63085938 %, Federal Short Term Loss of \$1,766.60                             | 150,000.00          | 131,446.29 | 133,212.89       | -1,766.60                |
| May 2, 2024<br>May 13, 2024   | Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/54 @93.046875 %, Federal Short Term Loss of \$3,942.38                               | 275,000.00          | 255,878.91 | 259,821.29       | -3,942.38                |
| May 1, 2024<br>May 13, 2024   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/54 @94.90625 %, Federal Short Term Loss of \$2,089.85                                | 125,000.00          | 118,632.81 | 120,722.66       | -2,089.85                |
| May 2, 2024<br>May 13, 2024   | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/54                                                                                     | 25,000.00           | 24,383.30  | 24,661.13        | -277.83                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                        |                     |            |                  |                          |
|                               | @97.53320313 %, Federal Short Term Loss of \$277.83                                                                                                                    |                     |            |                  |                          |
| May 10, 2024<br>May 13, 2024  | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$472.64, Federal Short Term Loss of \$1,486.08   | 46,000.00           | 43,186.09  | 44,672.17        | -1,486.08                |
| May 6, 2024<br>May 13, 2024   | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @80.60546875 %, Federal Short Term Loss of \$601.74                                | 50,000.00           | 40,302.73  | 40,904.47        | -601.74                  |
| May 13, 2024<br>May 14, 2024  | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$478.01, Federal Short Term Loss of \$1,486.08   | 46,000.00           | 43,186.09  | 44,672.17        | -1,486.08                |
| May 13, 2024<br>May 14, 2024  | Sale 61,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.14% Received Accrued Interest of \$596.59, Federal Short Term Loss of \$1,085.27      | 61,000.00           | 58,645.78  | 59,731.05        | -1,085.27                |
| May 14, 2024<br>May 15, 2024  | Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$199.66, Federal Short Term Loss of \$613.82     | 19,000.00           | 17,837.73  | 18,451.55        | -613.82                  |
| May 14, 2024<br>May 15, 2024  | Sale 34,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.02% Received Accrued Interest of \$336.26, Federal Short Term Loss of \$646.08        | 34,000.00           | 32,646.64  | 33,292.72        | -646.08                  |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.36% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,328.46 | 126,000.00          | 123,932.69 | 125,261.15       | -1,328.46                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                             |                     |            |                  |                          |
| June 3, 2024<br>June 4, 2024   | Sale 260,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.59% Received Accrued Interest of \$1,143.68, Federal Short Term Gain of \$1,911.42                   | 260,000.00          | 261,526.84 | 259,615.42       | 1,911.42                 |
| June 5, 2024<br>June 6, 2024   | Sale 79,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.37% Received Accrued Interest of \$1,093.85, Federal Short Term Loss of \$901.06 | 79,000.00           | 78,503.24  | 79,404.30        | -901.06                  |
| June 6, 2024<br>June 7, 2024   | Sale 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.35% Received Accrued Interest of \$656.58, Federal Short Term Loss of \$545.30   | 47,000.00           | 46,695.23  | 47,240.53        | -545.30                  |
| June 7, 2024<br>June 10, 2024  | Sale 113,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.62% Received Accrued Interest of \$359.27, Federal Short Term Loss of \$50.15                           | 113,000.00          | 112,565.88 | 112,616.03       | -50.15                   |
| June 10, 2024<br>June 11, 2024 | Sale 233,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.51% Received Accrued Interest of \$769.28, Federal Short Term Loss of \$341.15                          | 233,000.00          | 231,867.12 | 232,208.27       | -341.15                  |
| June 12, 2024<br>June 13, 2024 | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 98.85% Received Accrued Interest of \$573.75, Federal Short Term Loss of \$647.47   | 39,000.00           | 38,552.11  | 39,199.58        | -647.47                  |
| May 31, 2024<br>June 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/54 @96.171875 %, Federal Short Term Gain of \$1,577.14                                                   | 125,000.00          | 120,214.84 | 118,637.70       | 1,577.14                 |
| June 6, 2024<br>June 13, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/54                                                                                                         | 25,000.00           | 24,785.16  | 24,380.86        | 404.30                   |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                           |                     |            |                  |                          |
|                                | @99.140625 %, Federal Short Term Gain of \$404.30                                                                                                                                         |                     |            |                  |                          |
| May 30, 2024<br>June 13, 2024  | Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/54 @93.25195313 %, Federal Short Term Gain of \$478.03                                                 | 275,000.00          | 256,442.87 | 255,964.84       | 478.03                   |
| June 6, 2024<br>June 13, 2024  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/54 @85.50390625 %, Federal Short Term Gain of \$3,120.12                                               | 225,000.00          | 192,383.79 | 189,263.67       | 3,120.12                 |
| May 29, 2024<br>June 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/54 @86.859375 %, Federal Short Term Loss of \$1,224.61                                                 | 150,000.00          | 130,289.06 | 131,513.67       | -1,224.61                |
| June 7, 2024<br>June 13, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @81.2109375 %, Federal Short Term Gain of \$265.63                                                    | 50,000.00           | 40,605.47  | 40,339.84        | 265.63                   |
| June 13, 2024<br>June 14, 2024 | Sale 127,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 100.11% Received Accrued Interest of \$465.90, Federal Short Term Gain of \$573.32                       | 127,000.00          | 127,141.78 | 126,568.46       | 573.32                   |
| June 17, 2024<br>June 18, 2024 | Sale 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.53% Received Accrued Interest of \$720.49, Federal Short Term Loss of \$462.00 | 47,000.00           | 46,778.53  | 47,240.53        | -462.00                  |
| May 22, 2024<br>June 20, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/54 @95.15625 %, Federal Short Term Gain of \$386.72                                            | 100,000.00          | 95,156.25  | 94,769.53        | 386.72                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                                                      |                     |            |                  |                          |
| May 22, 2024<br>June 20, 2024  | Reversal of Sale 100,000.00 Par Value 100,000.00<br>Current Face of GNMAII JUMBO TBA 30YR MPT<br>4.500% 6/15/54 @95.15625 %                                                                                                          | 100,000.00          | 95,156.25  | 94,769.53        | -386.72                  |
| May 22, 2024<br>June 20, 2024  | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @95.15625 %, Federal Short Term Gain of<br>\$386.72                                                                              | 100,000.00          | 95,156.25  | 94,769.53        | 386.72                   |
| June 18, 2024<br>June 20, 2024 | Sale 50,000.00 Par Value 47,603.29 Current Face<br>of United States Small Business Administration<br>SBAP 2022-25H 1 3.8% 01 Aug 2047<br>@93.234375 % Received Accrued Interest of<br>\$698.45, Federal Long Term Loss of \$3,220.65 | 47,603.28           | 44,382.63  | 47,603.28        | -3,220.65                |
| June 20, 2024<br>June 21, 2024 | Sale 183,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>101.49% Received Accrued Interest of \$1,195.96,<br>Federal Short Term Gain of \$2,988.84                                                   | 183,000.00          | 185,718.16 | 182,729.32       | 2,988.84                 |
| June 21, 2024<br>June 24, 2024 | Sale 237,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>101.47% Received Accrued Interest of \$1,638.23,<br>Federal Short Term Gain of \$3,832.92                                                   | 237,000.00          | 240,482.37 | 236,649.45       | 3,832.92                 |
| June 21, 2024<br>June 24, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Received Accrued Interest of \$371.80, Federal Short<br>Term Gain of \$1,276.84                                                       | 126,000.00          | 127,181.64 | 125,904.80       | 1,276.84                 |
| June 25, 2024<br>June 26, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 101.02%<br>Received Accrued Interest of \$402.79, Federal Short<br>Term Gain of \$1,374.74                                                       | 126,000.00          | 127,279.53 | 125,904.79       | 1,374.74                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%                                                                                                                                          | 126,000.00          | 126,910.22 | 125,904.80       | 1,005.42                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                         | Description                                                                                                                                                                               | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                              |                                                                                                                                                                                           |                     |                        |                        |                          |
|                                                       | Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,005.42                                                                                                              |                     |                        |                        |                          |
| June 26, 2024<br>June 27, 2024                        | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$209.14, Federal Short Term Gain of \$502.71                     | 63,000.00           | 63,455.11              | 62,952.40              | 502.71                   |
| June 26, 2024<br>June 27, 2024                        | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.70%<br>Received Accrued Interest of \$209.14, Federal Short Term Gain of \$491.25                     | 63,000.00           | 63,443.65              | 62,952.40              | 491.25                   |
| June 27, 2024<br>June 28, 2024                        | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.02% Received Accrued Interest of \$646.07, Federal Short Term Loss of \$583.50 | 39,000.00           | 38,616.09              | 39,199.59              | -583.50                  |
| <b>Total Sales</b>                                    |                                                                                                                                                                                           |                     | <b>\$19,938,486.81</b> | <b>\$20,139,561.77</b> | <b>-\$146,878.66</b>     |
| <b>Total Merrill Lynch LLC/FI (fka Banc/Ame) 0773</b> |                                                                                                                                                                                           |                     | <b>\$45,502,794.83</b> | <b>\$45,703,869.79</b> | <b>-\$146,878.66</b>     |
| <i>Mizuho Securities Inc./FI 2396</i>                 |                                                                                                                                                                                           |                     |                        |                        |                          |
| <b>Purchases</b>                                      |                                                                                                                                                                                           |                     |                        |                        |                          |
| June 5, 2023<br>July 13, 2023                         | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/53 @96.5078125 %                                                                                   | 100,000.00          | 96,507.81              | 96,507.81              |                          |
| June 6, 2023<br>July 13, 2023                         | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053 @99.71484375 %                                                                              | 200,000.00          | 199,429.69             | 199,429.69             |                          |
| June 7, 2023<br>July 13, 2023                         | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/53 @84.63671875 %                                                                                    | 50,000.00           | 42,318.36              | 42,318.36              |                          |
| June 8, 2023<br>July 13, 2023                         | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.984375 %                                                                                    | 100,000.00          | 81,984.38              | 81,984.38              |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                            |                     |            |                  |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@84.65625 %                  | 50,000.00           | 42,328.13  | 42,328.13        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 8/15/53<br>@96.17578125 %             | 100,000.00          | 96,175.78  | 96,175.78        |                          |
| July 5, 2023<br>August 14, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.14453125 %             | 200,000.00          | 198,289.06 | 198,289.06       |                          |
| July 7, 2023<br>August 14, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@92.5 %                    | 200,000.00          | 185,000.00 | 185,000.00       |                          |
| July 14, 2023<br>August 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.34375 %                | 100,000.00          | 91,343.75  | 91,343.75        |                          |
| July 14, 2023<br>August 14, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of Fnma Tba 30yr Mpt<br>3.500% 8/15/46 @91.34375 %    | 100,000.00          | 91,343.75  | 91,343.75        |                          |
| July 7, 2023<br>August 14, 2023  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 8/15/53 @92.5 %        | 200,000.00          | 185,000.00 | 185,000.00       |                          |
| July 5, 2023<br>August 14, 2023  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 8/15/53 @99.14453125 % | 200,000.00          | 198,289.06 | 198,289.06       |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 8/15/53 @96.17578125 % | 100,000.00          | 96,175.78  | 96,175.78        |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 8/15/50 @84.65625 %      | 50,000.00           | 42,328.13  | 42,328.13        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                              |                     |            |                  |                          |
| June 30, 2023<br>August 14, 2023     | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 8/15/53<br>@96.17578125 %               | 100,000.00          | 96,175.78  | 96,175.78        |                          |
| June 30, 2023<br>August 14, 2023     | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@84.65625 %                    | 50,000.00           | 42,328.13  | 42,328.13        |                          |
| July 14, 2023<br>August 14, 2023     | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.34375 %                  | 100,000.00          | 91,343.75  | 91,343.75        |                          |
| July 7, 2023<br>August 14, 2023      | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@92.5 %                      | 200,000.00          | 185,000.00 | 185,000.00       |                          |
| July 5, 2023<br>August 14, 2023      | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.14453125 %               | 200,000.00          | 198,289.06 | 198,289.06       |                          |
| August 8, 2023<br>September 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@95.30078125 %               | 100,000.00          | 95,300.78  | 95,300.78        |                          |
| August 8, 2023<br>September 14, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 9/15/53 @95.30078125 %   | 100,000.00          | 95,300.78  | 95,300.78        |                          |
| August 8, 2023<br>September 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@95.30078125 %               | 100,000.00          | 95,300.78  | 95,300.78        |                          |
| August 31, 2023<br>October 12, 2023  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053<br>@94.7734375 %             | 100,000.00          | 94,773.44  | 94,773.44        |                          |
| August 31, 2023<br>October 12, 2023  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Oct 2053 @94.7734375 % | 100,000.00          | 94,773.44  | 94,773.44        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                              |                     |            |                  |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053<br>@94.7734375 %             | 100,000.00          | 94,773.44  | 94,773.44        |                          |
| October 4, 2023<br>November 13, 2023  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Nov<br>2053 @90.4765625 %             | 100,000.00          | 90,476.56  | 90,476.56        |                          |
| October 5, 2023<br>November 13, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47<br>@88.0390625 %               | 150,000.00          | 132,058.59 | 132,058.59       |                          |
| October 23, 2023<br>November 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@94.38671875 %              | 150,000.00          | 141,580.08 | 141,580.08       |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @92 %                     | 100,000.00          | 92,000.00  | 92,000.00        |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.6796875 %             | 150,000.00          | 133,019.53 | 133,019.53       |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.9296875 %               | 150,000.00          | 145,394.53 | 145,394.53       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Dec 53 @96.9296875 %   | 150,000.00          | 145,394.53 | 145,394.53       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000%15 Dec 2053 @88.6796875 % | 150,000.00          | 133,019.53 | 133,019.53       |                          |
| November 3, 2023<br>December 13, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Dec 2053 @92 %         | 100,000.00          | 92,000.00  | 92,000.00        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                     |                     |            |                  |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @92 %                            | 100,000.00          | 92,000.00  | 92,000.00        |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.9296875 %, TBA Pair off        | 150,000.00          | 145,394.53 | 145,394.53       |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.6796875 %, TBA Pair off      | 150,000.00          | 133,019.53 | 133,019.53       |                          |
| December 29, 2023<br>January 2, 2024  | Purchase 29,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 105.14%<br>Paid Accrued Interest of \$172.09 | 29,000.00           | 30,490.78  | 30,490.78        |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@94.8828125 %                       | 100,000.00          | 94,882.81  | 94,882.81        |                          |
| December 7, 2023<br>January 16, 2024  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.500% 1/15/48 @94.8828125 %           | 100,000.00          | 94,882.81  | 94,882.81        |                          |
| December 4, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@98.80859375 %                      | 150,000.00          | 148,212.89 | 148,212.89       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@94.8828125 %                       | 100,000.00          | 94,882.81  | 94,882.81        |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@92.4375 %                          | 200,000.00          | 184,875.00 | 184,875.00       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.87109375 %                  | 150,000.00          | 149,806.64 | 149,806.64       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                          |                     |            |                  |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.46484375 %                 | 100,000.00          | 96,464.84  | 96,464.84        |                          |
| January 9, 2024<br>February 13, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.6015625 %                  | 200,000.00          | 187,203.13 | 187,203.13       |                          |
| January 9, 2024<br>February 13, 2024  | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.6015625 %      | 200,000.00          | 187,203.13 | 187,203.13       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.46484375 %     | 100,000.00          | 96,464.84  | 96,464.84        |                          |
| January 4, 2024<br>February 13, 2024  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 % | 150,000.00          | 149,806.64 | 149,806.64       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 %             | 150,000.00          | 149,806.64 | 149,806.64       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.46484375 %                 | 100,000.00          | 96,464.84  | 96,464.84        |                          |
| January 9, 2024<br>February 13, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.6015625 %                  | 200,000.00          | 187,203.13 | 187,203.13       |                          |
| February 1, 2024<br>February 15, 2024 | Purchase 34,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 15 Feb 2034 USD 'B-2034' @ 100.95%              | 34,000.00           | 34,322.45  | 34,322.45        |                          |
| February 2, 2024<br>March 13, 2024    | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @93.54882813 %                 | 200,000.00          | 187,097.66 | 187,097.66       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                            |                     |            |                  |                          |
| February 5, 2024<br>March 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053<br>@99.27148438 %         | 150,000.00          | 148,907.23 | 148,907.23       |                          |
| February 5, 2024<br>March 13, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 3/15/54<br>@95.37890625 %             | 100,000.00          | 95,378.91  | 95,378.91        |                          |
| March 4, 2024<br>April 11, 2024    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@92.22070313 %             | 200,000.00          | 184,441.41 | 184,441.41       |                          |
| March 5, 2024<br>April 11, 2024    | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 4/15/54<br>@99.23632813 %             | 150,000.00          | 148,854.49 | 148,854.49       |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 4/15/54<br>@95.515625 %               | 100,000.00          | 95,515.63  | 95,515.63        |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 4/15/54<br>@86.57617188 %             | 225,000.00          | 194,796.39 | 194,796.39       |                          |
| April 5, 2024<br>May 13, 2024      | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 5/15/54<br>@91.80078125 %             | 200,000.00          | 183,601.56 | 183,601.56       |                          |
| April 5, 2024<br>May 13, 2024      | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.49414062 %             | 100,000.00          | 94,494.14  | 94,494.14        |                          |
| April 8, 2024<br>May 13, 2024      | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.72265625 %             | 175,000.00          | 172,764.65 | 172,764.65       |                          |
| April 8, 2024<br>May 13, 2024      | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 5/15/54 @98.72265625 % | 175,000.00          | 172,764.65 | 172,764.65       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                            |                     |            |                  |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 5/15/54 @94.49414062 % | 100,000.00          | 94,494.14  | 94,494.14        |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 5/15/54 @91.80078125 % | 200,000.00          | 183,601.56 | 183,601.56       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 5/15/54<br>@91.80078125 %             | 200,000.00          | 183,601.56 | 183,601.56       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.49414063 %             | 100,000.00          | 94,494.14  | 94,494.14        |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.72265625 %             | 175,000.00          | 172,764.65 | 172,764.65       |                          |
| May 1, 2024<br>June 13, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 6/15/54<br>@89.53515625 %             | 200,000.00          | 179,070.31 | 179,070.31       |                          |
| May 2, 2024<br>June 13, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 6/15/54<br>@97.83984375 %             | 175,000.00          | 171,219.73 | 171,219.73       |                          |
| May 2, 2024<br>June 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 6/15/54<br>@93.0625 %                 | 100,000.00          | 93,062.50  | 93,062.50        |                          |
| May 3, 2024<br>June 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77.11132813 %             | 125,000.00          | 96,389.16  | 96,389.16        |                          |
| May 3, 2024<br>June 20, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Gnmaii Jumbo TBA 30yr Mpt 5.500%<br>6/15/54 @98.8125 %           | 25,000.00           | 24,703.13  | 24,703.13        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                    | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                |                     |                       |                       |                          |
| May 3, 2024<br>June 20, 2024     | Reversal of Purchase 25,000.00 Par Value<br>25,000.00 Current Face of Gnmii Jumbo TBA 30yr<br>Mpt 5.500% 6/15/54 @98.8125 %                                    | 25,000.00           | 24,703.13             | 24,703.13             |                          |
| May 3, 2024<br>June 20, 2024     | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Gnmii Jumbo TBA 30yr Mpt 5.500%<br>6/15/54 @98.8125 %                                                | 25,000.00           | 24,703.13             | 24,703.13             |                          |
| <b>Total Purchases</b>           |                                                                                                                                                                |                     | <b>\$9,309,627.71</b> | <b>\$9,309,627.71</b> | <b>\$0.00</b>            |
| <b>Sales</b>                     |                                                                                                                                                                |                     |                       |                       |                          |
| June 30, 2023<br>July 13, 2023   | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 7/15/53<br>@96.11132813 %                                                     | 100,000.00          | 96,111.33             | 96,507.81             | -396.48                  |
| July 5, 2023<br>July 13, 2023    | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053<br>@99.140625 %                                                   | 200,000.00          | 198,281.25            | 199,429.69            | -1,148.44                |
| June 30, 2023<br>July 13, 2023   | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@84.53515625 %                                                       | 50,000.00           | 42,267.58             | 42,318.36             | -50.78                   |
| July 7, 2023<br>July 13, 2023    | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@92.42382813 %                                                     | 200,000.00          | 184,847.66            | 188,750.00            | -3,902.34                |
| August 2, 2023<br>August 3, 2023 | Sale 25,000.00 Par Value of United States Treasury<br>Note/Bond 3.375% 15 May 2033 @ 94.39%<br>Received Accrued Interest of \$183.42                           | 25,000.00           | 23,597.66             | 24,500.99             | -903.33                  |
| July 14, 2023<br>August 14, 2023 | Sale 330,000.00 Par Value 117,703.44 Current<br>Face of Freddie Mac Gold Pool FG G67709 3.5% 01<br>Mar 2048 @93.125 % Received Accrued Interest of<br>\$148.76 | 117,703.44          | 109,611.32            | 117,938.70            | -8,327.38                |
| July 14, 2023<br>August 14, 2023 | Reversal of Sale 330,000.00 Par Value 117,703.44<br>Current Face of Freddie Mac Gold Pool FG G67709                                                            | 117,703.44          | 109,611.32            | 117,938.70            | 8,327.38                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                  |                     |            |                  |                          |
|                                       | 3.5% 01 Mar 2048 @93.125 % Received Accrued Interest of \$148.76                                                 |                     |            |                  |                          |
| August 8, 2023<br>August 14, 2023     | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/53 @95.23632813 %             | 100,000.00          | 95,236.33  | 96,175.78        | -939.45                  |
| August 31, 2023<br>September 14, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.72265625 %             | 100,000.00          | 94,722.66  | 95,326.82        | -604.16                  |
| August 31, 2023<br>September 14, 2023 | Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.72265625 % | 100,000.00          | 94,722.66  | 95,326.82        | 604.16                   |
| August 31, 2023<br>September 14, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.72265625 %             | 100,000.00          | 94,722.66  | 95,300.78        | -578.12                  |
| October 5, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053 @87.984375 %            | 150,000.00          | 131,976.56 | 138,550.78       | -6,574.22                |
| October 4, 2023<br>October 12, 2023   | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053 @90.44140625 %          | 100,000.00          | 90,441.41  | 94,773.44        | -4,332.03                |
| November 3, 2023<br>November 13, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2053 @91.97070313 %          | 100,000.00          | 91,970.70  | 90,476.56        | 1,494.14                 |
| November 7, 2023<br>November 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @88.63867188 %            | 150,000.00          | 132,958.01 | 132,058.59       | 899.42                   |
| November 7, 2023<br>November 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @96.9375 %                | 150,000.00          | 145,406.25 | 141,580.08       | 3,826.17                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                  |                     |            |                  |                          |
| December 7, 2023<br>December 13, 2023 | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @94.796875 %                                      | 100,000.00          | 94,796.88  | 92,000.00        | 2,796.88                 |
| December 4, 2023<br>December 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.79492188 %, TBA Pair off                        | 150,000.00          | 148,192.38 | 145,394.53       | 2,797.85                 |
| December 7, 2023<br>January 16, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR 5.000% 15 Jan 2050<br>@97.44921875 %                                       | 200,000.00          | 194,898.44 | 193,904.29       | 994.15                   |
| December 7, 2023<br>January 16, 2024  | Reversal of Sale 200,000.00 Par Value 200,000.00<br>Current Face of UMBS TBA 30YR 5.000% 15 Jan<br>2050 @97.44921875 %                           | 200,000.00          | 194,898.44 | 193,904.29       | -994.15                  |
| January 4, 2024<br>January 16, 2024   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@99.84570313 %                                       | 150,000.00          | 149,768.55 | 148,212.89       | 1,555.66                 |
| January 8, 2024<br>January 16, 2024   | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@96.39257813 %                                       | 100,000.00          | 96,392.58  | 94,882.81        | 1,509.77                 |
| January 9, 2024<br>January 16, 2024   | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@93.515625 %                                         | 200,000.00          | 187,031.25 | 184,875.00       | 2,156.25                 |
| December 7, 2023<br>January 16, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@97.44921875 %                                       | 200,000.00          | 194,898.44 | 194,304.68       | 593.76                   |
| February 1, 2024<br>February 2, 2024  | Sale 34,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 104.84% Received<br>Accrued Interest of \$332.06              | 34,000.00           | 35,646.88  | 34,107.54        | 1,539.34                 |
| February 5, 2024<br>February 13, 2024 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.28125 %, Federal Short Term Loss of \$884.76 | 150,000.00          | 148,921.88 | 149,806.64       | -884.76                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                           |                     |            |                  |                          |
| February 5, 2024<br>February 13, 2024  | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@95.34375 %, Federal Short Term Loss of<br>\$1,121.09                         | 100,000.00          | 95,343.75  | 96,464.84        | -1,121.09                |
| February 2, 2024<br>February 13, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@93.5 %, Federal Short Term Loss of \$203.13                                  | 200,000.00          | 187,000.00 | 187,203.13       | -203.13                  |
| February 13, 2024<br>February 14, 2024 | Sale 14,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 31 Jan 2026 @ 99.26% Received<br>Accrued Interest of \$22.88, Federal Short Term Loss<br>of \$75.99 | 14,000.00           | 13,896.10  | 13,972.09        | -75.99                   |
| March 7, 2024<br>March 13, 2024        | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 3/15/54<br>@86.484375 %, Federal Short Term Loss of<br>\$228.52                          | 225,000.00          | 194,589.84 | 194,818.36       | -228.52                  |
| March 4, 2024<br>March 13, 2024        | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 3/15/54<br>@92.171875 %, Federal Short Term Loss of<br>\$2,753.91                        | 200,000.00          | 184,343.75 | 187,097.66       | -2,753.91                |
| March 5, 2024<br>March 13, 2024        | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053<br>@99.21875 %, Federal Short Term Loss of \$79.10                           | 150,000.00          | 148,828.13 | 148,907.23       | -79.10                   |
| March 7, 2024<br>March 13, 2024        | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 3/15/54<br>@95.453125 %, Federal Short Term Gain of \$74.22                              | 100,000.00          | 95,453.13  | 95,378.91        | 74.22                    |
| April 5, 2024<br>April 11, 2024        | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@91.80859375 %, Federal Short Term Loss of<br>\$824.22                        | 200,000.00          | 183,617.19 | 184,441.41       | -824.22                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                    |                     |            |                  |                          |
| April 8, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/54 @98.73632813 %, Federal Short Term Loss of \$750.00                          | 150,000.00          | 148,104.49 | 148,854.49       | -750.00                  |
| April 5, 2024<br>April 11, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/54 @94.453125 %, Federal Short Term Loss of \$1,062.50                          | 100,000.00          | 94,453.13  | 95,515.63        | -1,062.50                |
| April 8, 2024<br>April 11, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/54 @98.73632813 %, Federal Short Term Loss of \$125.49                            | 25,000.00           | 24,684.08  | 24,809.57        | -125.49                  |
| April 25, 2024<br>April 26, 2024 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.65% Received Accrued Interest of \$96.70, Federal Short Term Loss of \$581.23 | 33,000.00           | 32,225.27  | 32,806.50        | -581.23                  |
| May 3, 2024<br>May 13, 2024      | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @77.01953125 %, Federal Short Term Loss of \$1,411.14                        | 125,000.00          | 96,274.41  | 97,685.55        | -1,411.14                |
| May 1, 2024<br>May 13, 2024      | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @89.5 %, Federal Short Term Loss of \$4,601.56                               | 200,000.00          | 179,000.00 | 183,601.56       | -4,601.56                |
| May 2, 2024<br>May 13, 2024      | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/54 @93.03125 %, Federal Short Term Loss of \$1,462.89                           | 100,000.00          | 93,031.25  | 94,494.14        | -1,462.89                |
| May 2, 2024<br>May 13, 2024      | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/54 @97.84570313 %, Federal Short Term Loss of \$1,534.67                        | 175,000.00          | 171,229.98 | 172,764.65       | -1,534.67                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date               | Description                                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|---------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                    |                                                                                                                                                 |                     |                        |                        |                          |
| May 3, 2024<br>May 20, 2024                 | Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.92382813 %, Federal Short Term Loss of \$260.25 | 25,000.00           | 24,730.96              | 24,991.21              | -260.25                  |
| May 29, 2024<br>June 13, 2024               | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/54 @89.8125 %, Federal Short Term Gain of \$554.69           | 200,000.00          | 179,625.00             | 179,070.31             | 554.69                   |
| June 6, 2024<br>June 13, 2024               | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/54 @99.1875 %, Federal Short Term Gain of \$2,358.40         | 175,000.00          | 173,578.13             | 171,219.73             | 2,358.40                 |
| May 30, 2024<br>June 13, 2024               | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/54 @93.29882813 %, Federal Short Term Gain of \$236.33       | 100,000.00          | 93,298.83              | 93,062.50              | 236.33                   |
| June 7, 2024<br>June 13, 2024               | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/54 @77.59960938 %, Federal Short Term Gain of \$610.35       | 125,000.00          | 96,999.51              | 96,389.16              | 610.35                   |
| June 6, 2024<br>June 13, 2024               | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/54 @85.44140625 %, Federal Short Term Gain of \$2,750.97     | 225,000.00          | 192,243.16             | 189,492.19             | 2,750.97                 |
| June 3, 2024<br>June 20, 2024               | Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmali Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.47070313 %, Federal Short Term Gain of \$164.55 | 25,000.00           | 24,867.68              | 24,703.13              | 164.55                   |
| <b>Total Sales</b>                          |                                                                                                                                                 |                     | <b>\$5,909,348.85</b>  | <b>\$5,936,090.52</b>  | <b>-\$10,866.89</b>      |
| <b>Total Mizuho Securities Inc./FI 2396</b> |                                                                                                                                                 |                     | <b>\$15,218,976.56</b> | <b>\$15,245,718.23</b> | <b>-\$10,866.89</b>      |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>Morgan Stanley and Co, LLC 0050</i> |                                                                                                                                 |                     |            |                  |                          |
| <b>Purchases</b>                       |                                                                                                                                 |                     |            |                  |                          |
| June 30, 2023<br>July 3, 2023          | Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 95.72% Paid Accrued Interest of \$86.88   | 18,000.00           | 17,229.38  | 17,229.38        |                          |
| June 6, 2023<br>July 13, 2023          | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/53 @88.38085938 %                        | 150,000.00          | 132,571.29 | 132,571.29       |                          |
| June 7, 2023<br>July 13, 2023          | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 7/15/53 @98.97851563 %                        | 200,000.00          | 197,957.03 | 197,957.03       |                          |
| June 8, 2023<br>July 13, 2023          | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/53 @85.328125 %                          | 175,000.00          | 149,324.22 | 149,324.22       |                          |
| July 21, 2023<br>July 25, 2023         | Purchase 5,000.00 Par Value of GLP Capital LP / GLP Financing II Inc 3.25% 15 Jan 2032 @ 82.09% Paid Accrued Interest of \$4.51 | 5,000.00            | 4,104.40   | 4,104.40         |                          |
| July 26, 2023<br>July 31, 2023         | Purchase 89,000.00 Par Value of WI Treasury Sec 4% 31 Jul 2028 @ 99.91%                                                         | 89,000.00           | 88,923.52  | 88,923.52        |                          |
| July 31, 2023<br>August 1, 2023        | Purchase 80,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.79% Paid Accrued Interest of \$8.97    | 80,000.00           | 79,831.25  | 79,831.25        |                          |
| July 31, 2023<br>August 1, 2023        | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.77% Paid Accrued Interest of \$19.23   | 149,000.00          | 148,650.78 | 148,650.78       |                          |
| June 30, 2023<br>August 14, 2023       | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @88.1796875 %                         | 150,000.00          | 132,269.53 | 132,269.53       |                          |
| July 7, 2023<br>August 14, 2023        | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.95898437 %                        | 200,000.00          | 193,917.97 | 193,917.97       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                     |                     |            |                  |                          |
| July 7, 2023<br>August 14, 2023    | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 8/15/53 @96.95898437 %          | 200,000.00          | 193,917.97 | 193,917.97       |                          |
| June 30, 2023<br>August 14, 2023   | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 8/15/53 @88.1796875 %           | 150,000.00          | 132,269.53 | 132,269.53       |                          |
| July 7, 2023<br>August 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 8/15/53<br>@96.95898438 %                      | 200,000.00          | 193,917.97 | 193,917.97       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@88.1796875 %                       | 150,000.00          | 132,269.53 | 132,269.53       |                          |
| August 11, 2023<br>August 15, 2023 | Purchase 38,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 97.56%                                                       | 38,000.00           | 37,073.75  | 37,073.75        |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 32,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.06%                                                       | 32,000.00           | 31,378.58  | 31,378.58        |                          |
| August 24, 2023<br>August 31, 2023 | Purchase 56,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 98.50% Paid<br>Accrued Interest of \$106.52       | 56,000.00           | 55,160.00  | 55,160.00        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 88,000.00 Par Value of US Treasury N/B<br>4.375% 31 Aug 2028 @ 99.91%                                                      | 88,000.00           | 87,924.38  | 87,924.38        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 Aug 2043 @<br>98.50% Paid Accrued Interest of \$91.30 | 48,000.00           | 47,280.00  | 47,280.00        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 88,000.00 Par Value of US Treasury N/B<br>4.375% 31 Aug 2028 @ 99.85%                                                      | 88,000.00           | 87,869.38  | 87,869.38        |                          |
| August 28, 2023<br>August 31, 2023 | Purchase 645,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Aug 2025 @ 99.93%                                        | 645,000.00          | 644,575.54 | 644,575.54       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                    |                     |            |                  |                          |
| August 30, 2023<br>August 31, 2023       | Purchase 57,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.56% Paid Accrued Interest of \$108.42     | 57,000.00           | 56,750.63  | 56,750.63        |                          |
| August 31, 2023<br>September 1, 2023     | Purchase 69,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 100.55% Paid Accrued Interest of \$8.29      | 69,000.00           | 69,377.34  | 69,377.34        |                          |
| September 11, 2023<br>September 13, 2023 | Purchase 5,000.00 Par Value of International Flavors & Fragrances Inc 4.375% 01 Jun 2047 @ 70.49% Paid Accrued Interest of \$61.98 | 5,000.00            | 3,524.60   | 3,524.60         |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.63476562 %                           | 225,000.00          | 185,928.22 | 185,928.22       |                          |
| August 7, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.265625 %                             | 200,000.00          | 194,531.25 | 194,531.25       |                          |
| August 25, 2023<br>September 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @97.828125 %                             | 175,000.00          | 171,199.22 | 171,199.22       |                          |
| August 25, 2023<br>September 14, 2023    | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @97.828125 %                 | 175,000.00          | 171,199.22 | 171,199.22       |                          |
| August 7, 2023<br>September 14, 2023     | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.265625 %                 | 200,000.00          | 194,531.25 | 194,531.25       |                          |
| August 3, 2023<br>September 14, 2023     | Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.63476562 %               | 225,000.00          | 185,928.22 | 185,928.22       |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.63476563 %                           | 225,000.00          | 185,928.22 | 185,928.22       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                 |                     |            |                  |                          |
| August 7, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.265625 %                          | 200,000.00          | 194,531.25 | 194,531.25       |                          |
| August 25, 2023<br>September 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @97.828125 %                          | 175,000.00          | 171,199.22 | 171,199.22       |                          |
| September 15, 2023<br>September 18, 2023 | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.16% Paid Accrued Interest of \$189.98  | 47,000.00           | 45,663.44  | 45,663.44        |                          |
| September 15, 2023<br>September 18, 2023 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.16% Paid Accrued Interest of \$97.01   | 24,000.00           | 23,317.50  | 23,317.50        |                          |
| September 19, 2023<br>September 20, 2023 | Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.41% Paid Accrued Interest of \$463.94 | 193,000.00          | 191,854.06 | 191,854.06       |                          |
| September 21, 2023<br>September 22, 2023 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.38% Paid Accrued Interest of \$108.42  | 24,000.00           | 22,890.00  | 22,890.00        |                          |
| September 21, 2023<br>September 22, 2023 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.16% Paid Accrued Interest of \$108.42  | 24,000.00           | 22,837.50  | 22,837.50        |                          |
| September 22, 2023<br>September 25, 2023 | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.56% Paid Accrued Interest of \$121.86  | 25,000.00           | 23,890.63  | 23,890.63        |                          |
| September 27, 2023<br>September 28, 2023 | Purchase 304,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.34% Paid Accrued Interest of \$502.14 | 304,000.00          | 301,981.25 | 301,981.25       |                          |
| September 27, 2023<br>October 2, 2023    | Purchase 213,000.00 Par Value of Treasury Bill 5.125% 30 Sep 2025 @ 99.89% Paid Accrued Interest of \$58.20                     | 213,000.00          | 212,767.03 | 212,767.03       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                 |                     |            |                  |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 159,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.85% Paid Accrued Interest of \$43.44                      | 159,000.00          | 158,760.52 | 158,760.52       |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 177,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.5% NTS 30 Sep 2028 USD 'AD-2028' @ 99.75% Paid Accrued Interest of \$44.73 | 177,000.00          | 176,557.50 | 176,557.50       |                          |
| September 27, 2023<br>October 2, 2023 | Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.20% Paid Accrued Interest of \$17.94                  | 71,000.00           | 71,140.81  | 71,140.81        |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.15% Paid Accrued Interest of \$17.94                  | 71,000.00           | 71,109.40  | 71,109.40        |                          |
| October 4, 2023<br>October 5, 2023    | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 91.50% Paid Accrued Interest of \$284.97                  | 47,000.00           | 43,005.00  | 43,005.00        |                          |
| August 30, 2023<br>October 12, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.89257812 %                                     | 125,000.00          | 99,865.72  | 99,865.72        |                          |
| August 30, 2023<br>October 12, 2023   | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.89257812 %                         | 125,000.00          | 99,865.72  | 99,865.72        |                          |
| September 5, 2023<br>October 12, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @98.33398438 %                                     | 175,000.00          | 172,084.47 | 172,084.47       |                          |
| September 5, 2023<br>October 12, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053 @96.4921875 %                                      | 200,000.00          | 192,984.38 | 192,984.38       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                                  |                     |            |                  |                          |
| August 30, 2023<br>October 12, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.89257813 %                                      | 125,000.00          | 99,865.72  | 99,865.72        |                          |
| October 11, 2023<br>October 16, 2023 | Purchase 123,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.67% Paid Accrued Interest of \$15.54 | 123,000.00          | 122,596.41 | 122,596.41       |                          |
| October 12, 2023<br>October 16, 2023 | Purchase 245,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.46% Paid Accrued Interest of \$30.96 | 245,000.00          | 243,679.30 | 243,679.30       |                          |
| October 19, 2023<br>October 20, 2023 | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.58% Paid Accrued Interest of \$41.70       | 6,000.00            | 5,494.69   | 5,494.69         |                          |
| October 24, 2023<br>October 25, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.20% Paid Accrued Interest of \$28.43                     | 9,000.00            | 8,928.28   | 8,928.28         |                          |
| October 24, 2023<br>October 26, 2023 | Purchase 10,000.00 Par Value of JPMorgan Chase & Co Variable 2.58% 22 Apr 2032 @ 77.81% Paid Accrued Interest of \$2.87                          | 10,000.00           | 7,780.60   | 7,780.60         |                          |
| October 25, 2023<br>October 31, 2023 | Purchase 80,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 99.89%                                  | 80,000.00           | 79,912.25  | 79,912.25        |                          |
| October 27, 2023<br>October 31, 2023 | Purchase 82,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 100.38%                                                    | 82,000.00           | 82,307.50  | 82,307.50        |                          |
| November 1, 2023<br>November 2, 2023 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 100.56% Paid Accrued Interest of \$22.23                   | 83,000.00           | 83,466.88  | 83,466.88        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                               |                     |            |                  |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@95.76953125 %               | 150,000.00          | 143,654.30 | 143,654.30       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Nov<br>2053 @74.69726562 %             | 125,000.00          | 93,371.58  | 93,371.58        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Nov 53 @95.76953125 %   | 150,000.00          | 143,654.30 | 143,654.30       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@95.60742188 %               | 175,000.00          | 167,312.99 | 167,312.99       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@95.76953125 %               | 150,000.00          | 143,654.30 | 143,654.30       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Nov<br>2053 @74.69726563 %             | 125,000.00          | 93,371.58  | 93,371.58        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000%15 Nov 2053 @74.69726562 % | 125,000.00          | 93,371.58  | 93,371.58        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 136,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>99.81%                           | 136,000.00          | 135,745.00 | 135,745.00       |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 137,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>99.75%                           | 137,000.00          | 136,657.50 | 136,657.50       |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 140,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>99.47%                           | 140,000.00          | 139,256.25 | 139,256.25       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                              |                     |            |                  |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 100.19%                                 | 43,000.00           | 43,080.63  | 43,080.63        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.94%                                 | 22,000.00           | 22,425.76  | 22,425.76        |                          |
| November 22, 2023<br>November 30, 2023 | Purchase 48,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 99.88% Paid Accrued Interest of \$93.96 | 48,000.00           | 47,940.00  | 47,940.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 489,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.02%                               | 489,000.00          | 489,114.61 | 489,114.61       |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @79.484375 %                      | 50,000.00           | 39,742.19  | 39,742.19        |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @97.0703125 %                     | 325,000.00          | 315,478.52 | 315,478.52       |                          |
| November 7, 2023<br>December 13, 2023  | Reversal of Purchase 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @97.0703125 %         | 325,000.00          | 315,478.52 | 315,478.52       |                          |
| November 3, 2023<br>December 13, 2023  | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @79.484375 %          | 50,000.00           | 39,742.19  | 39,742.19        |                          |
| November 1, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2053 @74.57421875 %                  | 125,000.00          | 93,217.77  | 93,217.77        |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @79.484375 %                      | 50,000.00           | 39,742.19  | 39,742.19        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 325,000.00 Par Value 325,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@97.0703125 %                       | 325,000.00          | 315,478.52 | 315,478.52       |                          |
| December 12, 2023<br>December 15, 2023 | Purchase 161,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.84%                                      | 161,000.00          | 160,748.44 | 160,748.44       |                          |
| December 11, 2023<br>December 15, 2023 | Purchase 158,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.72%                                      | 158,000.00          | 157,561.01 | 157,561.01       |                          |
| December 21, 2023<br>December 22, 2023 | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>108.14% Paid Accrued Interest of \$231.76 | 48,000.00           | 51,907.50  | 51,907.50        |                          |
| December 22, 2023<br>December 26, 2023 | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>107.63% Paid Accrued Interest of \$262.16 | 49,000.00           | 52,736.25  | 52,736.25        |                          |
| December 28, 2023<br>January 2, 2024   | Purchase 202,000.00 Par Value of United States<br>Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.67%<br>Paid Accrued Interest of \$41.62  | 202,000.00          | 201,337.19 | 201,337.19       |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>105.88% Paid Accrued Interest of \$313.19 | 48,000.00           | 50,820.00  | 50,820.00        |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 104,000.00 Par Value of United States<br>Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.95%<br>Paid Accrued Interest of \$42.86  | 104,000.00          | 102,911.25 | 102,911.25       |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>106.88% Paid Accrued Interest of \$313.19 | 48,000.00           | 51,300.00  | 51,300.00        |                          |
| January 4, 2024<br>January 5, 2024     | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>106.22% Paid Accrued Interest of \$326.11 | 49,000.00           | 52,047.19  | 52,047.19        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                     |                     |            |                  |                          |
| January 5, 2024               | Purchase 92,000.00 Par Value of United States                                       | 92,000.00           | 90,936.25  | 90,936.25        |                          |
| January 8, 2024               | Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.84%<br>Paid Accrued Interest of \$75.82   |                     |            |                  |                          |
| January 8, 2024               | Purchase 51,000.00 Par Value of United States                                       | 51,000.00           | 54,091.88  | 54,091.88        |                          |
| January 9, 2024               | Treasury Note/Bond 4.75% 15 Nov 2043 @<br>106.06% Paid Accrued Interest of \$366.04 |                     |            |                  |                          |
| January 8, 2024               | Purchase 63,000.00 Par Value of United States                                       | 63,000.00           | 66,563.44  | 66,563.44        |                          |
| January 9, 2024               | Treasury Note/Bond 4.75% 15 Nov 2043 @<br>105.66% Paid Accrued Interest of \$452.16 |                     |            |                  |                          |
| January 8, 2024               | Purchase 106,000.00 Par Value of United States                                      | 106,000.00          | 104,940.00 | 104,940.00       |                          |
| January 9, 2024               | Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.00%<br>Paid Accrued Interest of \$98.28   |                     |            |                  |                          |
| January 10, 2024              | Purchase 157,000.00 Par Value of United States                                      | 157,000.00          | 155,650.78 | 155,650.78       |                          |
| January 11, 2024              | Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.14%<br>Paid Accrued Interest of \$177.92  |                     |            |                  |                          |
| December 4, 2023              | Purchase 225,000.00 Par Value 225,000.00 Current                                    | 225,000.00          | 217,691.89 | 217,691.89       |                          |
| January 16, 2024              | Face of UMBS TBA 30YR 5.000% 15 Jan 2050<br>@96.75195312 %                          |                     |            |                  |                          |
| December 5, 2023              | Purchase 50,000.00 Par Value 50,000.00 Current                                      | 50,000.00           | 41,213.87  | 41,213.87        |                          |
| January 16, 2024              | Face of UMBS TBA 30YR MPT 2.500% 1/15/54<br>@82.42773437 %                          |                     |            |                  |                          |
| December 7, 2023              | Purchase 375,000.00 Par Value 375,000.00 Current                                    | 375,000.00          | 356,381.84 | 356,381.84       |                          |
| January 16, 2024              | Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@95.03515625 %                          |                     |            |                  |                          |
| December 7, 2023              | Reversal of Purchase 375,000.00 Par Value                                           | 375,000.00          | 356,381.84 | 356,381.84       |                          |
| January 16, 2024              | 375,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.500% 1/15/48 @95.03515625 %       |                     |            |                  |                          |
| December 5, 2023              | Reversal of Purchase 50,000.00 Par Value                                            | 50,000.00           | 41,213.87  | 41,213.87        |                          |
| January 16, 2024              | 50,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500% 1/15/54 @82.42773437 %        |                     |            |                  |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                                        |                     |            |                  |                          |
| December 4, 2023<br>January 16, 2024 | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR<br>5.000% 15 Jan 2050 @96.75195312 %                             | 225,000.00          | 217,691.89 | 217,691.89       |                          |
| January 10, 2024<br>January 16, 2024 | Purchase 265,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Jan 2027 Usd<br>'Aj-2027' @ 99.75% Paid Accrued Interest of<br>\$29.12 | 265,000.00          | 264,337.50 | 264,337.50       |                          |
| December 5, 2023<br>January 16, 2024 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 1/15/54<br>@82.42773438 %                                           | 50,000.00           | 41,213.87  | 41,213.87        |                          |
| December 7, 2023<br>January 16, 2024 | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@95.03515625 %                                         | 375,000.00          | 356,381.84 | 356,381.84       |                          |
| December 8, 2023<br>January 16, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 1/15/54<br>@78.90234375 %                                         | 125,000.00          | 98,627.93  | 98,627.93        |                          |
| December 4, 2023<br>January 16, 2024 | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@96.75195313 %                                         | 225,000.00          | 217,691.89 | 217,691.89       |                          |
| January 19, 2024<br>January 22, 2024 | Purchase 25,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>103.09% Paid Accrued Interest of \$221.84                   | 25,000.00           | 25,773.44  | 25,773.44        |                          |
| January 17, 2024<br>January 22, 2024 | Purchase 400,000.00 Par Value of Morgan Stanley<br>Finance LLC 7.75% 17 Apr 2025 @ 100.00%                                                             | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 102,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%                                                           | 102,000.00          | 101,936.25 | 101,936.25       |                          |
| January 29, 2024<br>January 31, 2024 | Purchase 97,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.00%                                                           | 97,000.00           | 97,000.00  | 97,000.00        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                            |                     |            |                  |                          |
| February 1, 2024<br>February 5, 2024  | Purchase 15,000.00 Par Value of Citigroup Inc<br>Variable 2.666% 29 Jan 2031 @ 87.64% Paid<br>Accrued Interest of \$6.66   | 15,000.00           | 13,145.85  | 13,145.85        |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@96.56835937 %             | 375,000.00          | 362,131.35 | 362,131.35       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.65039062 %               | 50,000.00           | 42,325.20  | 42,325.20        |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@81.046875 %               | 125,000.00          | 101,308.59 | 101,308.59       |                          |
| January 10, 2024<br>February 13, 2024 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000% 2/15/54 @81.046875 %   | 125,000.00          | 101,308.59 | 101,308.59       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500% 2/15/54 @84.65039062 %   | 50,000.00           | 42,325.20  | 42,325.20        |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 375,000.00 Par Value<br>375,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.500% 2/15/48 @96.56835937 % | 375,000.00          | 362,131.35 | 362,131.35       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@96.56835938 %             | 375,000.00          | 362,131.35 | 362,131.35       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.65039063 %               | 50,000.00           | 42,325.20  | 42,325.20        |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@81.046875 %               | 125,000.00          | 101,308.59 | 101,308.59       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                       |                     |            |                  |                          |
| February 9, 2024<br>February 15, 2024  | Purchase 459,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.66%                                                         | 459,000.00          | 457,422.19 | 457,422.19       |                          |
| February 16, 2024<br>February 20, 2024 | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 101.97% Paid Accrued Interest of \$316.45                        | 25,000.00           | 25,492.19  | 25,492.19        |                          |
| February 20, 2024<br>February 21, 2024 | Purchase 21,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.63% Paid Accrued Interest of \$268.56                        | 21,000.00           | 21,551.25  | 21,551.25        |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 102,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.00% Paid Accrued Interest of \$11.78                        | 102,000.00          | 102,000.00 | 102,000.00       |                          |
| March 4, 2024<br>March 5, 2024         | Purchase 560,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.17% Paid Accrued Interest of \$323.37                       | 560,000.00          | 560,962.50 | 560,962.50       |                          |
| March 7, 2024<br>March 8, 2024         | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 102.00% Paid Accrued Interest of \$103.35 | 38,000.00           | 38,760.00  | 38,760.00        |                          |
| March 6, 2024<br>March 11, 2024        | Purchase 400,000.00 Par Value of Morgan Stanley Finance LLC Zero Coupon 10 Sep 2025 @ 100.00%                                                         | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| March 8, 2024<br>March 11, 2024        | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 101.81% Paid Accrued Interest of \$117.45 | 38,000.00           | 38,688.75  | 38,688.75        |                          |
| February 5, 2024<br>March 13, 2024     | Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @79.4140625 %                                             | 125,000.00          | 99,267.58  | 99,267.58        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                                      |                     |            |                  |                          |
| February 6, 2024<br>March 13, 2024 | Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/54 @95.63671875 %                                             | 375,000.00          | 358,637.70 | 358,637.70       |                          |
| February 6, 2024<br>March 13, 2024 | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/54 @83.23828125 %                                               | 50,000.00           | 41,619.14  | 41,619.14        |                          |
| March 14, 2024<br>March 15, 2024   | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.86% Paid Accrued Interest of \$136.24 | 38,000.00           | 37,946.56  | 37,946.56        |                          |
| March 19, 2024<br>March 20, 2024   | Purchase 46,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.19% Paid Accrued Interest of \$193.35 | 46,000.00           | 45,626.25  | 45,626.25        |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 947,000.00 Par Value of United States of Amer Treas Notes 4.5% Nts 31 Mar 2026 USD 'AZ-2026' @ 99.80% Paid Accrued Interest of \$116.43     | 947,000.00          | 945,150.39 | 945,150.39       |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 178,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.63% Paid Accrued Interest of \$20.06                       | 178,000.00          | 177,332.50 | 177,332.50       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 109,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.60% Paid Accrued Interest of \$12.28                       | 109,000.00          | 108,561.83 | 108,561.83       |                          |
| March 25, 2024<br>April 1, 2024    | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$18.60                       | 165,000.00          | 164,373.47 | 164,373.47       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 166,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.46% Paid Accrued Interest of \$18.71                       | 166,000.00          | 165,111.09 | 165,111.09       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                            |                     |            |                  |                          |
| March 7, 2024<br>April 11, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 4/15/54<br>@95.640625 %               | 375,000.00          | 358,652.34 | 358,652.34       |                          |
| March 7, 2024<br>April 11, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@79.7734375 %              | 125,000.00          | 99,716.80  | 99,716.80        |                          |
| April 10, 2024<br>April 15, 2024 | Purchase 86,000.00 Par Value of Us Treasury Bill<br>4.5% 15 Apr 2027 @ 99.24%                                              | 86,000.00           | 85,348.28  | 85,348.28        |                          |
| April 17, 2024<br>April 22, 2024 | Purchase 250,000.00 Par Value of Morgan Stanley<br>Finance LLC Zero Coupon 18 Jul 2025 @ 100.00%                           | 250,000.00          | 250,000.00 | 250,000.00       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 104,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Apr 2026 @<br>99.88%                        | 104,000.00          | 103,870.00 | 103,870.00       |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 108,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.84%                        | 108,000.00          | 107,831.25 | 107,831.25       |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 400,000.00 Par Value 400,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.47851562 %             | 400,000.00          | 313,914.06 | 313,914.06       |                          |
| April 5, 2024<br>May 13, 2024    | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.57226562 %             | 375,000.00          | 354,646.00 | 354,646.00       |                          |
| April 5, 2024<br>May 13, 2024    | Reversal of Purchase 375,000.00 Par Value<br>375,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 5/15/54 @94.57226562 % | 375,000.00          | 354,646.00 | 354,646.00       |                          |
| April 3, 2024<br>May 13, 2024    | Reversal of Purchase 400,000.00 Par Value<br>400,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.000% 5/15/50 @78.47851562 % | 400,000.00          | 313,914.06 | 313,914.06       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                      |                     |            |                  |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.57226563 %                       | 375,000.00          | 354,646.00 | 354,646.00       |                          |
| April 3, 2024<br>May 13, 2024  | Purchase 400,000.00 Par Value 400,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.47851563 %                       | 400,000.00          | 313,914.06 | 313,914.06       |                          |
| May 9, 2024<br>May 15, 2024    | Purchase 73,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 99.41%                                                       | 73,000.00           | 72,566.02  | 72,566.02        |                          |
| May 14, 2024<br>May 15, 2024   | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.38%                                   | 32,000.00           | 31,800.00  | 31,800.00        |                          |
| May 23, 2024<br>May 31, 2024   | Purchase 76,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>99.44% Paid Accrued Interest of \$152.83 | 76,000.00           | 75,572.50  | 75,572.50        |                          |
| May 29, 2024<br>May 31, 2024   | Purchase 201,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 May 2026 @<br>99.84%                                  | 201,000.00          | 200,670.23 | 200,670.23       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 32,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 99.81% Paid Accrued<br>Interest of \$76.41                   | 32,000.00           | 31,940.00  | 31,940.00        |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$63.44  | 129,000.00          | 129,141.09 | 129,141.09       |                          |
| June 11, 2024<br>June 12, 2024 | Purchase 5,000.00 Par Value of Morgan Stanley<br>Variable 2.239% 21 Jul 2032 @ 81.54% Paid<br>Accrued Interest of \$43.85            | 5,000.00            | 4,077.05   | 4,077.05         |                          |
| May 1, 2024<br>June 13, 2024   | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 6/15/54<br>@92.34960938 %                       | 375,000.00          | 346,311.04 | 346,311.04       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|---------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                       |                     |                        |                        |                          |
| May 1, 2024<br>June 13, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 6/15/54<br>@94.97851563 %                        | 125,000.00          | 118,723.14             | 118,723.14             |                          |
| June 18, 2024<br>June 20, 2024  | Purchase 53,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>102.00% Paid Accrued Interest of \$239.80 | 53,000.00           | 54,060.00              | 54,060.00              |                          |
| <b>Total Purchases</b>          |                                                                                                                                       |                     | <b>\$23,871,135.16</b> | <b>\$23,871,135.16</b> | <b>\$0.00</b>            |
| <b>Sales</b>                    |                                                                                                                                       |                     |                        |                        |                          |
| June 29, 2023<br>July 3, 2023   | Sale 15,000.00 Par Value of Morgan Stanley<br>1.512% 20 Jul 2027 @ 88.48% Received Accrued<br>Interest of \$102.69                    | 15,000.00           | 13,271.40              | 15,000.00              | -1,728.60                |
| June 30, 2023<br>July 5, 2023   | Sale 10,000.00 Par Value of Morgan Stanley<br>1.512% 20 Jul 2027 @ 88.57% Received Accrued<br>Interest of \$69.30                     | 10,000.00           | 8,857.00               | 10,000.00              | -1,143.00                |
| June 30, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@88.0703125 %                             | 150,000.00          | 132,105.47             | 132,571.29             | -465.82                  |
| July 7, 2023<br>July 13, 2023   | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 7/15/53<br>@96.9296875 %                             | 200,000.00          | 193,859.38             | 197,957.03             | -4,097.65                |
| July 21, 2023<br>July 25, 2023  | Sale 5,000.00 Par Value of GLP Capital LP / GLP<br>Financing II Inc 5.3% 15 Jan 2029 @ 95.68%<br>Received Accrued Interest of \$7.36  | 5,000.00            | 4,784.10               | 4,999.25               | -215.15                  |
| July 26, 2023<br>July 27, 2023  | Sale 91,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.30% Received<br>Accrued Interest of \$267.07      | 91,000.00           | 90,359.05              | 90,981.97              | -622.92                  |
| July 31, 2023<br>August 1, 2023 | Sale 156,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.44% Received Accrued Interest of \$627.39 | 156,000.00          | 155,121.40             | 155,669.70             | -548.30                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                     |                     |            |                  |                          |
| August 10, 2023<br>August 11, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.52%<br>Received Accrued Interest of \$294.73   | 34,000.00           | 30,435.25  | 32,957.14        | -2,521.89                |
| August 11, 2023<br>August 14, 2023 | Sale 41,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.06%<br>Received Accrued Interest of \$367.52   | 41,000.00           | 36,516.23  | 39,742.43        | -3,226.20                |
| August 3, 2023<br>August 14, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @82.5234375 %                                   | 50,000.00           | 41,261.72  | 42,328.13        | -1,066.41                |
| August 7, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @97.2265625 %                                 | 200,000.00          | 194,453.13 | 193,917.97       | 535.16                   |
| August 3, 2023<br>August 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @82.5234375 %                                 | 175,000.00          | 144,416.02 | 145,872.07       | -1,456.05                |
| August 24, 2023<br>August 25, 2023 | Sale 59,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.82%<br>Received Accrued Interest of \$633.69   | 59,000.00           | 54,173.98  | 57,135.24        | -2,961.26                |
| August 28, 2023<br>August 29, 2023 | Sale 672,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.41%<br>Received Accrued Interest of \$2,515.43 | 672,000.00          | 668,038.36 | 671,374.56       | -3,336.20                |
| August 29, 2023<br>August 30, 2023 | Sale 90,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.68%<br>Received Accrued Interest of \$302.65   | 90,000.00           | 88,808.04  | 89,732.33        | -924.29                  |
| August 29, 2023<br>August 30, 2023 | Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.82%<br>Received Accrued Interest of \$574.62   | 51,000.00           | 46,828.36  | 49,388.08        | -2,559.72                |
| August 29, 2023<br>August 30, 2023 | Sale 90,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.74%<br>Received Accrued Interest of \$302.65   | 90,000.00           | 88,863.07  | 89,732.34        | -869.27                  |

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## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                   |                     |            |                  |                          |
| August 30, 2023<br>August 31, 2023       | Sale 60,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.84%<br>Received Accrued Interest of \$682.34 | 60,000.00           | 55,705.52  | 58,103.63        | -2,398.11                |
| August 31, 2023<br>September 1, 2023     | Sale 71,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.35%<br>Received Accrued Interest of \$254.67 | 71,000.00           | 70,539.18  | 70,788.84        | -249.66                  |
| August 25, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @81.875 %                                   | 150,000.00          | 122,812.50 | 124,085.07       | -1,272.57                |
| August 25, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @81.875 %                       | 150,000.00          | 122,812.50 | 124,085.07       | 1,272.57                 |
| August 25, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @81.875 %                                   | 150,000.00          | 122,812.50 | 123,952.15       | -1,139.65                |
| September 5, 2023<br>September 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @96.46875 %                                 | 200,000.00          | 192,937.50 | 194,531.25       | -1,593.75                |
| September 5, 2023<br>September 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.3359375 %                               | 175,000.00          | 172,087.89 | 171,199.22       | 888.67                   |
| August 30, 2023<br>September 14, 2023    | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @79.78125 %                                 | 125,000.00          | 99,726.56  | 98,862.30        | 864.26                   |
| September 15, 2023<br>September 18, 2023 | Sale 50,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.50%<br>Received Accrued Interest of \$663.38 | 50,000.00           | 45,251.11  | 48,419.69        | -3,168.58                |
| September 15, 2023<br>September 18, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.50%<br>Received Accrued Interest of \$331.69 | 25,000.00           | 22,625.56  | 24,209.84        | -1,584.28                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                    |                     |            |                  |                          |
| September 21, 2023<br>September 22, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 88.83%<br>Received Accrued Interest of \$342.22  | 25,000.00           | 22,208.31  | 24,209.84        | -2,001.53                |
| September 21, 2023<br>September 22, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 88.63%<br>Received Accrued Interest of \$342.22  | 25,000.00           | 22,156.55  | 24,209.85        | -2,053.30                |
| September 22, 2023<br>September 25, 2023 | Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 89.02%<br>Received Accrued Interest of \$364.12  | 26,000.00           | 23,144.57  | 25,178.23        | -2,033.66                |
| September 26, 2023<br>September 27, 2023 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.05%<br>Received Accrued Interest of \$233.65  | 72,000.00           | 71,314.36  | 72,023.85        | -709.49                  |
| September 26, 2023<br>September 27, 2023 | Sale 165,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.75%<br>Received Accrued Interest of \$611.95     | 165,000.00          | 164,586.14 | 164,982.65       | -396.51                  |
| September 27, 2023<br>September 28, 2023 | Sale 221,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.79%<br>Received Accrued Interest of \$850.00     | 221,000.00          | 220,534.39 | 220,976.76       | -442.37                  |
| September 27, 2023<br>September 28, 2023 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.11%<br>Received Accrued Interest of \$242.31  | 72,000.00           | 71,357.59  | 72,023.85        | -666.26                  |
| September 27, 2023<br>September 28, 2023 | Sale 457,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.68%<br>Received Accrued Interest of \$1,757.69   | 457,000.00          | 455,546.33 | 456,951.95       | -1,405.62                |
| September 28, 2023<br>September 29, 2023 | Sale 180,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.70%<br>Received Accrued Interest of \$627.40 | 180,000.00          | 177,651.56 | 180,059.62       | -2,408.06                |
| October 4, 2023<br>October 5, 2023       | Sale 50,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 85.21%<br>Received Accrued Interest of \$752.89  | 50,000.00           | 42,607.09  | 48,236.73        | -5,629.64                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                                  |                     |            |                  |                          |
| October 6, 2023<br>October 10, 2023  | Sale 19,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 87.84% Received Accrued<br>Interest of \$119.27                               | 19,000.00           | 16,690.31  | 18,577.25        | -1,886.94                |
| October 10, 2023<br>October 12, 2023 | Sale 5,000.00 Par Value of Energy Transfer LP 5.4%<br>01 Oct 2047 @ 81.40% Received Accrued Interest<br>of \$8.25                                | 5,000.00            | 4,069.80   | 5,046.73         | -976.93                  |
| October 11, 2023<br>October 12, 2023 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.65% Received Accrued Interest of \$432.26            | 126,000.00          | 125,561.90 | 125,391.19       | 170.71                   |
| October 4, 2023<br>October 12, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052<br>@95.6171875 %                                     | 175,000.00          | 167,330.08 | 172,084.47       | -4,754.39                |
| October 6, 2023<br>October 12, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@74.59375 %                                       | 125,000.00          | 93,242.19  | 99,643.55        | -6,401.36                |
| October 12, 2023<br>October 13, 2023 | Sale 251,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.45% Received Accrued Interest of \$892.98            | 251,000.00          | 249,614.65 | 249,787.19       | -172.54                  |
| October 19, 2023<br>October 20, 2023 | Sale 7,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.32% Received Accrued Interest of \$25.60 | 7,000.00            | 6,380.86   | 6,757.61         | -376.75                  |
| October 23, 2023<br>October 24, 2023 | Sale 22,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 86.66% Received Accrued<br>Interest of \$172.62                               | 22,000.00           | 19,064.38  | 21,430.27        | -2,365.89                |
| October 24, 2023<br>October 25, 2023 | Sale 13,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.53% Received Accrued Interest of \$4.54  | 13,000.00           | 12,566.05  | 13,017.87        | -451.82                  |
| October 25, 2023<br>October 26, 2023 | Sale 82,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 98.76%<br>Received Accrued Interest of \$269.41             | 82,000.00           | 80,981.51  | 81,908.62        | -927.11                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                   |                     |            |                  |                          |
| October 27, 2023<br>October 30, 2023   | Sale 84,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.25%<br>Received Accrued Interest of \$318.44 | 84,000.00           | 83,367.73  | 83,903.99        | -536.26                  |
| November 1, 2023<br>November 2, 2023   | Sale 85,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.43%<br>Received Accrued Interest of \$354.46 | 85,000.00           | 84,517.39  | 84,902.85        | -385.46                  |
| November 3, 2023<br>November 7, 2023   | Sale 10,000.00 Par Value of Energy Transfer LP 5.4% 01 Oct 2047 @ 82.43% Received Accrued Interest of \$54.00                     | 10,000.00           | 8,243.40   | 10,093.47        | -1,850.07                |
| November 8, 2023<br>November 9, 2023   | Sale 139,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.76% Received Accrued Interest of \$439.12   | 139,000.00          | 138,670.56 | 138,398.58       | 271.98                   |
| November 8, 2023<br>November 9, 2023   | Sale 24,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 91.71% Received Accrued Interest of \$231.36                      | 24,000.00           | 22,010.29  | 23,283.26        | -1,272.97                |
| November 9, 2023<br>November 10, 2023  | Sale 140,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.70% Received Accrued Interest of \$459.97   | 140,000.00          | 139,583.93 | 139,394.26       | 189.67                   |
| November 7, 2023<br>November 13, 2023  | Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @97.078125 %                               | 325,000.00          | 315,503.91 | 310,967.29       | 4,536.62                 |
| November 1, 2023<br>November 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.484375 %                             | 125,000.00          | 93,105.47  | 93,371.58        | -266.11                  |
| November 3, 2023<br>November 13, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @79.3984375 %                              | 50,000.00           | 39,699.22  | 38,857.42        | 841.80                   |
| November 10, 2023<br>November 13, 2023 | Sale 144,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.44% Received Accrued Interest of \$527.70   | 144,000.00          | 143,198.86 | 143,376.94       | -178.08                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                        |                     |            |                  |                          |
| November 10, 2023<br>November 13, 2023 | Sale 47,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.07% Received Accrued<br>Interest of \$474.15                     | 47,000.00           | 42,333.58  | 45,596.38        | -3,262.80                |
| November 21, 2023<br>November 24, 2023 | Sale 10,000.00 Par Value of Energy Transfer LP<br>5.4% 01 Oct 2047 @ 86.21% Received Accrued<br>Interest of \$79.50                    | 10,000.00           | 8,621.30   | 10,093.46        | -1,472.16                |
| November 22, 2023<br>November 24, 2023 | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 15 Aug 2043 @ 94.82%<br>Received Accrued Interest of \$600.37   | 50,000.00           | 47,408.65  | 48,778.80        | -1,370.15                |
| November 22, 2023<br>November 27, 2023 | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>1.928% 28 Apr 2032 @ 76.11% Received Accrued<br>Interest of \$7.77               | 5,000.00            | 3,805.30   | 3,993.66         | -188.36                  |
| November 28, 2023<br>November 29, 2023 | Sale 508,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Oct 2025 @ 100.17%<br>Received Accrued Interest of \$2,023.63   | 508,000.00          | 508,888.18 | 507,410.47       | 1,477.71                 |
| November 28, 2023<br>November 30, 2023 | Sale 5,000.00 Par Value of Healthcare Realty<br>Holdings LP 2% 15 Mar 2031 @ 77.29% Received<br>Accrued Interest of \$20.83            | 5,000.00            | 3,864.50   | 3,854.45         | 10.05                    |
| November 29, 2023<br>December 1, 2023  | Sale 10,000.00 Par Value of HCA Inc 5.25% 15 Jun<br>2049 @ 87.06% Received Accrued Interest of<br>\$242.08                             | 10,000.00           | 8,706.20   | 10,105.20        | -1,399.00                |
| December 7, 2023<br>December 11, 2023  | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>1.928% 28 Apr 2032 @ 77.92% Received Accrued<br>Interest of \$11.51              | 5,000.00            | 3,896.10   | 3,993.66         | -97.56                   |
| December 8, 2023<br>December 12, 2023  | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>1.928% 28 Apr 2032 @ 77.50% Received Accrued<br>Interest of \$11.78              | 5,000.00            | 3,874.90   | 3,993.65         | -118.75                  |
| December 11, 2023<br>December 12, 2023 | Sale 161,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>100.33% Received Accrued Interest of \$552.33 | 161,000.00          | 161,524.34 | 160,611.82       | 912.52                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                  |                     |            |                  |                          |
| December 8, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2053 @78.74609375 %                          | 125,000.00          | 98,432.62  | 93,217.77        | 5,214.85                 |
| December 5, 2023<br>December 13, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @82.28125 %                               | 50,000.00           | 41,140.63  | 39,742.19        | 1,398.44                 |
| December 12, 2023<br>December 13, 2023 | Sale 164,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.45% Received Accrued Interest of \$583.46 | 164,000.00          | 164,733.46 | 163,604.58       | 1,128.88                 |
| December 4, 2023<br>December 13, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Dec 2053 @96.7109375 %, TBA Pair off             | 225,000.00          | 217,599.61 | 211,790.04       | 5,809.57                 |
| December 12, 2023<br>December 14, 2023 | Sale 14,000.00 Par Value of Amgen Inc 5.75% 02 Mar 2063 @ 100.95% Received Accrued Interest of \$228.08                          | 14,000.00           | 14,133.42  | 13,197.66        | 935.76                   |
| December 12, 2023<br>December 14, 2023 | Sale 15,000.00 Par Value of Oncor Electric Delivery Co LLC 4.95% 15 Sep 2052 @ 94.27% Received Accrued Interest of \$183.56      | 15,000.00           | 14,140.80  | 14,281.80        | -141.00                  |
| December 13, 2023<br>December 15, 2023 | Sale 20,000.00 Par Value of HCA Inc 5.25% 15 Jun 2049 @ 90.15%                                                                   | 20,000.00           | 18,029.80  | 20,210.40        | -2,180.60                |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of JPMorgan Chase & Co Variable 1.953% 04 Feb 2032 @ 80.77% Received Accrued Interest of \$35.53         | 5,000.00            | 4,038.55   | 4,116.25         | -77.70                   |
| December 14, 2023<br>December 18, 2023 | Sale 5,000.00 Par Value of JPMorgan Chase & Co Variable 1.953% 04 Feb 2032 @ 81.53% Received Accrued Interest of \$36.35         | 5,000.00            | 4,076.40   | 4,116.25         | -39.85                   |
| December 19, 2023<br>December 21, 2023 | Sale 15,000.00 Par Value of Morgan Stanley 1.512% 20 Jul 2027 @ 90.95% Received Accrued Interest of \$95.13                      | 15,000.00           | 13,641.90  | 15,000.00        | -1,358.10                |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                     |                     |            |                  |                          |
| December 21, 2023<br>December 22, 2023 | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 102.79%<br>Received Accrued Interest of \$766.81  | 50,000.00           | 51,394.05  | 48,778.80        | 2,615.25                 |
| December 22, 2023<br>December 26, 2023 | Sale 51,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 102.29%<br>Received Accrued Interest of \$806.40  | 51,000.00           | 52,169.89  | 49,754.38        | 2,415.51                 |
| December 28, 2023<br>December 29, 2023 | Sale 201,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 102.44%<br>Received Accrued Interest of \$696.77 | 201,000.00          | 205,903.69 | 201,790.73       | 4,112.96                 |
| January 2, 2024<br>January 4, 2024     | Sale 15,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 88.87%<br>Received Accrued Interest of \$164.64                            | 15,000.00           | 13,330.95  | 14,136.29        | -805.34                  |
| January 3, 2024<br>January 4, 2024     | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.77%<br>Received Accrued Interest of \$844.09  | 50,000.00           | 50,386.78  | 48,778.80        | 1,607.98                 |
| January 3, 2024<br>January 4, 2024     | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.79%<br>Received Accrued Interest of \$905.36 | 104,000.00          | 107,946.25 | 104,335.46       | 3,610.79                 |
| January 3, 2024<br>January 4, 2024     | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.73%<br>Received Accrued Interest of \$844.09  | 50,000.00           | 50,866.55  | 48,778.81        | 2,087.74                 |
| January 4, 2024<br>January 5, 2024     | Sale 51,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.10%<br>Received Accrued Interest of \$867.03  | 51,000.00           | 51,563.02  | 49,754.37        | 1,808.65                 |
| January 5, 2024<br>January 8, 2024     | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.67%<br>Received Accrued Interest of \$850.18  | 92,000.00           | 95,376.39  | 92,296.76        | 3,079.63                 |
| January 8, 2024<br>January 9, 2024     | Sale 53,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.94%<br>Received Accrued Interest of \$926.24  | 53,000.00           | 53,500.51  | 51,705.53        | 1,794.98                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                      |                     |            |                  |                          |
| January 8, 2024<br>January 9, 2024   | Sale 66,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.57%<br>Received Accrued Interest of \$1,153.43 | 66,000.00           | 66,372.98  | 64,388.01        | 1,984.97                 |
| January 8, 2024<br>January 9, 2024   | Sale 106,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.82% Received Accrued Interest of \$993.75     | 106,000.00          | 110,053.67 | 106,341.92       | 3,711.75                 |
| January 10, 2024<br>January 11, 2024 | Sale 157,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.98% Received Accrued Interest of \$1,513.93   | 157,000.00          | 163,248.42 | 157,506.43       | 5,741.99                 |
| January 10, 2024<br>January 11, 2024 | Sale 269,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.74% Received Accrued Interest of \$868.19     | 269,000.00          | 270,985.98 | 269,018.25       | 1,967.73                 |
| December 7, 2023<br>January 16, 2024 | Sale 175,000.00 Par Value 175,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 1/15/54 @99.4296875 %                                  | 175,000.00          | 174,001.95 | 172,785.16       | 1,216.79                 |
| December 7, 2023<br>January 16, 2024 | Sale 175,000.00 Par Value 175,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 1/15/54 @99.4296875 %                                  | 175,000.00          | 174,001.95 | 173,673.83       | 328.12                   |
| January 8, 2024<br>January 16, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @84.5234375 %                                    | 50,000.00           | 42,261.72  | 41,213.87        | 1,047.85                 |
| January 8, 2024<br>January 16, 2024  | Sale 375,000.00 Par Value 375,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @96.49609375 %                                 | 375,000.00          | 361,860.35 | 356,381.84       | 5,478.51                 |
| January 10, 2024<br>January 16, 2024 | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/54 @80.9140625 %                                  | 125,000.00          | 101,142.58 | 98,627.93        | 2,514.65                 |
| January 19, 2024<br>January 22, 2024 | Sale 26,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.10%<br>Received Accrued Interest of \$494.57    | 26,000.00           | 25,506.51  | 25,364.98        | 141.53                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| January 25, 2024<br>January 26, 2024   | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.56% Received Accrued Interest of \$708.61                                   | 104,000.00          | 105,627.10 | 104,409.11       | 1,217.99                 |
| January 26, 2024<br>January 30, 2024   | Sale 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.383% 21 Jul 2032 @ 81.67% Received Accrued Interest of \$2.98                                    | 5,000.00            | 4,083.40   | 4,093.75         | -10.35                   |
| January 29, 2024<br>January 30, 2024   | Sale 99,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.86% Received Accrued Interest of \$305.98                                      | 99,000.00           | 97,866.66  | 98,222.53        | -355.87                  |
| February 8, 2024<br>February 12, 2024  | Sale 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027 @ 91.04% Received Accrued Interest of \$32.55                                   | 5,000.00            | 4,552.20   | 5,000.33         | -448.13                  |
| February 9, 2024<br>February 12, 2024  | Sale 471,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.29% Received Accrued Interest of \$1,449.23                                      | 471,000.00          | 467,660.35 | 469,839.94       | -2,179.59                |
| February 6, 2024<br>February 13, 2024  | Sale 375,000.00 Par Value 375,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @95.6015625 %, Federal Short Term Loss of \$3,625.49                         | 375,000.00          | 358,505.86 | 362,131.35       | -3,625.49                |
| February 6, 2024<br>February 13, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/54 @83.1328125 %, Federal Short Term Loss of \$758.79                             | 50,000.00           | 41,566.41  | 42,325.20        | -758.79                  |
| February 5, 2024<br>February 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @79.3046875 %, Federal Short Term Loss of \$2,177.73                         | 125,000.00          | 99,130.86  | 101,308.59       | -2,177.73                |
| February 16, 2024<br>February 20, 2024 | Sale 26,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 96.97% Received Accrued Interest of \$15.62, Federal Short Term Loss of \$152.21 | 26,000.00           | 25,212.76  | 25,364.97        | -152.21                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
| February 20, 2024<br>February 21, 2024 | Sale 22,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.60%<br>Received Accrued Interest of \$15.87, Federal Short Term Gain of \$9.68     | 22,000.00           | 21,472.35  | 21,462.67        | 9.68                     |
| March 4, 2024<br>March 5, 2024         | Sale 570,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01%<br>Received Accrued Interest of \$2,129.67, Federal Short Term Loss of \$2,806.21 | 570,000.00          | 564,381.99 | 567,188.20       | -2,806.21                |
| March 7, 2024<br>March 8, 2024         | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.99%<br>Received Accrued Interest of \$565.30, Federal Short Term Gain of \$84.87   | 38,000.00           | 39,897.98  | 39,813.11        | 84.87                    |
| March 8, 2024<br>March 11, 2024        | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.81%<br>Received Accrued Interest of \$580.18, Federal Short Term Gain of \$12.81   | 38,000.00           | 39,825.91  | 39,813.10        | 12.81                    |
| March 7, 2024<br>March 13, 2024        | Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/54 @95.578125 %, Federal Short Term Loss of \$219.73                                 | 375,000.00          | 358,417.97 | 358,637.70       | -219.73                  |
| March 7, 2024<br>March 13, 2024        | Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @79.6484375 %, Federal Short Term Gain of \$292.97                              | 125,000.00          | 99,560.55  | 99,267.58        | 292.97                   |
| March 14, 2024<br>March 15, 2024       | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.83%<br>Received Accrued Interest of \$600.01, Federal Short Term Loss of \$737.68  | 38,000.00           | 39,075.43  | 39,813.11        | -737.68                  |
| March 19, 2024<br>March 20, 2024       | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.17%                                                                                | 46,000.00           | 46,999.08  | 48,194.81        | -1,195.73                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                        |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$756.35, Federal Short Term Loss of \$1,195.73                                                                                           |                     |            |                  |                          |
| March 19, 2024<br>March 21, 2024 | Sale 5,000.00 Par Value of Morgan Stanley Variable 2.484% 16 Sep 2036 @ 78.52% Received Accrued Interest of \$1.72, Federal Long Term Gain of \$63.94                  | 5,000.00            | 3,925.85   | 3,861.91         | 63.94                    |
| March 25, 2024<br>March 26, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.02% Received Accrued Interest of \$1,033.52, Federal Short Term Loss of \$835.06     | 171,000.00          | 169,321.40 | 170,156.46       | -835.06                  |
| March 26, 2024<br>March 27, 2024 | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.86% Received Accrued Interest of \$1,058.46, Federal Short Term Loss of \$1,104.02   | 172,000.00          | 170,047.51 | 171,151.53       | -1,104.02                |
| March 26, 2024<br>March 27, 2024 | Sale 979,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 99.97% Received Accrued Interest of \$3,322.08, Federal Short Term Gain of \$607.10 | 979,000.00          | 978,753.43 | 978,146.33       | 607.10                   |
| March 26, 2024<br>March 27, 2024 | Sale 112,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.00% Received Accrued Interest of \$689.23, Federal Short Term Loss of \$570.60       | 112,000.00          | 110,876.90 | 111,447.50       | -570.60                  |
| March 27, 2024<br>March 28, 2024 | Sale 180,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.19% Received Accrued Interest of \$582.07, Federal Short Term Gain of \$539.22   | 180,000.00          | 180,349.65 | 179,810.43       | 539.22                   |
| April 10, 2024<br>April 11, 2024 | Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 98.55% Received Accrued Interest of \$274.40, Federal Short Term Loss of \$1,216.80   | 88,000.00           | 86,725.92  | 87,942.72        | -1,216.80                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
| April 3, 2024<br>April 11, 2024  | Sale 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@78.359375 %, Federal Short Term Loss of<br>\$3,136.72                              | 275,000.00          | 215,488.28 | 218,625.00       | -3,136.72                |
| April 3, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@78.359375 %, Federal Short Term Loss of<br>\$1,767.58                              | 125,000.00          | 97,949.22  | 99,716.80        | -1,767.58                |
| April 5, 2024<br>April 11, 2024  | Sale 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 4/15/54<br>@94.53125 %, Federal Short Term Loss of<br>\$4,160.15                               | 375,000.00          | 354,492.19 | 358,652.34       | -4,160.15                |
| April 24, 2024<br>April 25, 2024 | Sale 108,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.16%<br>Received Accrued Interest of \$331.97, Federal Short<br>Term Loss of \$707.67     | 108,000.00          | 107,090.24 | 107,797.91       | -707.67                  |
| April 25, 2024<br>April 26, 2024 | Sale 26,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 28 Feb 2029 @ 98.22% Received<br>Accrued Interest of \$171.15, Federal Short Term<br>Loss of \$434.72     | 26,000.00           | 25,537.89  | 25,972.61        | -434.72                  |
| April 25, 2024<br>April 29, 2024 | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>2.484% 16 Sep 2036 @ 76.92% Received Accrued<br>Interest of \$14.84, Federal Long Term Loss of<br>\$16.06                 | 5,000.00            | 3,845.85   | 3,861.91         | -16.06                   |
| April 29, 2024<br>April 30, 2024 | Sale 111,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.62% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,989.89 | 111,000.00          | 108,359.22 | 110,349.11       | -1,989.89                |
| May 9, 2024<br>May 10, 2024      | Sale 78,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 93.33% Received                                                                             | 78,000.00           | 72,797.06  | 75,748.46        | -2,951.40                |

See Independent Auditor's Report

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                                             |                     |            |                  |                          |
|                               | Accrued Interest of \$774.11, Federal Short Term Loss of \$2,951.40                                                                                                                         |                     |            |                  |                          |
| May 1, 2024<br>May 13, 2024   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/54 @94.9765625 %, Federal Short Term Loss of \$2,001.96                                                  | 125,000.00          | 118,720.70 | 120,722.66       | -2,001.96                |
| May 1, 2024<br>May 13, 2024   | Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/54 @92.3203125 %, Federal Short Term Loss of \$8,444.83                                                  | 375,000.00          | 346,201.17 | 354,646.00       | -8,444.83                |
| May 14, 2024<br>May 15, 2024  | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.38% Received Accrued Interest of \$326.37, Federal Short Term Loss of \$507.90                             | 33,000.00           | 31,805.63  | 32,313.53        | -507.90                  |
| May 17, 2024<br>May 21, 2024  | Sale 5,000.00 Par Value of Morgan Stanley Variable 2.484% 16 Sep 2036 @ 78.83% Received Accrued Interest of \$22.42, Federal Long Term Gain of \$79.59                                      | 5,000.00            | 3,941.50   | 3,861.91         | 79.59                    |
| May 20, 2024<br>May 22, 2024  | Sale 5,000.00 Par Value of PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034 @ 96.34% Received Accrued Interest of \$83.06, Federal Long Term Loss of \$208.12               | 5,000.00            | 4,816.95   | 5,025.07         | -208.12                  |
| May 23, 2024<br>May 24, 2024  | Sale 78,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 97.62% Received Accrued Interest of \$954.64, Federal Short Term Loss of \$2,251.95 | 78,000.00           | 76,147.23  | 78,399.18        | -2,251.95                |
| May 29, 2024<br>May 30, 2024  | Sale 209,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.80% Received Accrued Interest of \$830.60, Federal Short Term Loss of \$268.27                        | 209,000.00          | 208,574.69 | 208,842.96       | -268.27                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                            |                     |            |                  |                          |
| June 3, 2024<br>June 4, 2024   | Sale 131,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.58% Received Accrued Interest of \$576.24, Federal Short Term Gain of \$958.44                      | 131,000.00          | 131,764.67 | 130,806.23       | 958.44                   |
| June 11, 2024<br>June 12, 2024 | Sale 5,000.00 Par Value of Morgan Stanley Variable 2.484% 16 Sep 2036 @ 79.19% Received Accrued Interest of \$29.67, Federal Long Term Gain of \$97.39                                     | 5,000.00            | 3,959.30   | 3,861.91         | 97.39                    |
| May 30, 2024<br>June 13, 2024  | Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/54 @93.328125 %, Federal Short Term Gain of \$3,669.43                                                  | 375,000.00          | 349,980.47 | 346,311.04       | 3,669.43                 |
| May 31, 2024<br>June 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/54 @96.1953125 %, Federal Short Term Gain of \$1,521.00                                                 | 125,000.00          | 120,244.14 | 118,723.14       | 1,521.00                 |
| June 18, 2024<br>June 20, 2024 | Sale 54,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 100.17% Received Accrued Interest of \$841.15, Federal Short Term Loss of \$183.47 | 54,000.00           | 54,092.89  | 54,276.36        | -183.47                  |
| June 26, 2024<br>June 27, 2024 | Sale 189,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.84% Received Accrued Interest of \$627.42, Federal Short Term Gain of \$1,736.61                      | 189,000.00          | 190,593.80 | 188,857.19       | 1,736.61                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.72% Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,001.27                      | 126,000.00          | 126,906.06 | 125,904.79       | 1,001.27                 |
| June 27, 2024<br>June 28, 2024 | Sale 189,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.78%                                                                                                   | 189,000.00          | 190,466.11 | 188,857.19       | 1,608.92                 |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                | Description                                                                                                                         | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|----------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                     |                                                                                                                                     |                     |                        |                        |                          |
|                                              | Received Accrued Interest of \$650.66, Federal Short<br>Term Gain of \$1,608.92                                                     |                     |                        |                        |                          |
| <b>Total Sales</b>                           |                                                                                                                                     |                     | <b>\$16,796,349.37</b> | <b>\$16,851,301.18</b> | <b>-\$52,406.67</b>      |
| <b>Total Morgan Stanley and Co, LLC 0050</b> |                                                                                                                                     |                     | <b>\$40,667,484.53</b> | <b>\$40,722,436.34</b> | <b>-\$52,406.67</b>      |
| <i>Nomura Securities/Fix Income 5222</i>     |                                                                                                                                     |                     |                        |                        |                          |
| <b>Purchases</b>                             |                                                                                                                                     |                     |                        |                        |                          |
| September 12, 2023<br>September 13, 2023     | Purchase 61,000.00 Par Value of United States<br>Treasury Bill Zero 07 Mar 2024 @ 97.41%                                            | 61,000.00           | 59,422.26              | 59,422.26              |                          |
| October 30, 2023<br>October 31, 2023         | Purchase 74,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.25%                                 | 74,000.00           | 74,185.00              | 74,185.00              |                          |
| October 30, 2023<br>October 31, 2023         | Purchase 74,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.28%                                 | 74,000.00           | 74,208.13              | 74,208.13              |                          |
| November 9, 2023<br>November 15, 2023        | Purchase 252,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.63%                                      | 252,000.00          | 251,055.00             | 251,055.00             |                          |
| November 10, 2023<br>November 15, 2023       | Purchase 74,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>100.63%                                  | 74,000.00           | 74,462.50              | 74,462.50              |                          |
| November 28, 2023<br>November 30, 2023       | Purchase 93,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>99.88%                                  | 93,000.00           | 92,883.75              | 92,883.75              |                          |
| December 5, 2023<br>December 6, 2023         | Purchase 12,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>101.09% Paid Accrued Interest of \$8.61 | 12,000.00           | 12,131.25              | 12,131.25              |                          |
| January 22, 2024<br>January 23, 2024         | Purchase 144,000.00 Par Value of United States<br>Treasury Bill Zero 25 Apr 2024 @ 98.66%                                           | 144,000.00          | 142,068.95             | 142,068.95             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| January 22, 2024<br>January 31, 2024   | Purchase 93,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.96%                     | 93,000.00           | 92,966.84  | 92,966.84        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 42,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.50%                                       | 42,000.00           | 40,530.00  | 40,530.00        |                          |
| February 15, 2024<br>February 16, 2024 | Purchase 86,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.25%<br>Paid Accrued Interest of \$10.04   | 86,000.00           | 83,635.00  | 83,635.00        |                          |
| March 5, 2024<br>March 7, 2024         | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.52% Paid Accrued Interest of \$25.87  | 32,000.00           | 32,165.00  | 32,165.00        |                          |
| March 18, 2024<br>March 26, 2024       | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Magnetite XII Ltd MAGNE 2015-12A AR4<br>Flt 15 Oct 2031 @100 %             | 75,000.00           | 75,000.00  | 75,000.00        |                          |
| March 26, 2024<br>April 1, 2024        | Purchase 166,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>99.47% Paid Accrued Interest of \$18.71 | 166,000.00          | 165,121.86 | 165,121.86       |                          |
| April 26, 2024<br>April 30, 2024       | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                                  | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 29, 2024<br>April 30, 2024       | Purchase 108,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                                  | 108,000.00          | 107,865.00 | 107,865.00       |                          |
| May 9, 2024<br>May 13, 2024            | Purchase 5,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 96.35%<br>Paid Accrued Interest of \$48.35       | 5,000.00            | 4,817.38   | 4,817.38         |                          |
| May 9, 2024<br>May 15, 2024            | Purchase 172,000.00 Par Value of United States of<br>Amer Treas Notes 4.625% BDS 15 May 2034 @<br>99.00%                             | 172,000.00          | 170,280.00 | 170,280.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                           | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                                       |                     |                       |                       |                          |
| May 9, 2024<br>May 15, 2024              | Purchase 229,000.00 Par Value of United States of<br>Amer Treas Notes 4.625% BDS 15 May 2034 @<br>99.00%                                              | 229,000.00          | 226,710.00            | 226,710.00            |                          |
| May 14, 2024<br>May 15, 2024             | Purchase 31,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.00%                                                                       | 31,000.00           | 31,000.00             | 31,000.00             |                          |
| May 28, 2024<br>May 31, 2024             | Purchase 124,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                        | 124,000.00          | 123,835.22            | 123,835.22            |                          |
| May 29, 2024<br>May 31, 2024             | Purchase 125,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                                        | 125,000.00          | 124,267.58            | 124,267.58            |                          |
| May 30, 2024<br>May 31, 2024             | Purchase 251,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.72%                                                        | 251,000.00          | 250,294.06            | 250,294.06            |                          |
| <b>Total Purchases</b>                   |                                                                                                                                                       |                     | <b>\$2,425,758.53</b> | <b>\$2,425,758.53</b> | <b>\$0.00</b>            |
| <b>Sales</b>                             |                                                                                                                                                       |                     |                       |                       |                          |
| September 12, 2023<br>September 13, 2023 | Sale 61,000.00 Par Value of United States Treasury<br>Bill Zero 03 Oct 2023 @ 99.71%                                                                  | 61,000.00           | 59,975.04             | 59,975.04             |                          |
| October 30, 2023<br>October 31, 2023     | Sale 76,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.12%<br>Received Accrued Interest of \$297.72                  | 76,000.00           | 75,331.82             | 75,913.13             | -581.31                  |
| October 30, 2023<br>October 31, 2023     | Sale 76,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.15%<br>Received Accrued Interest of \$297.72                  | 76,000.00           | 75,355.06             | 75,913.13             | -558.07                  |
| November 9, 2023<br>November 10, 2023    | Sale 265,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>94.62% Received Accrued Interest of \$2,427.67 | 265,000.00          | 250,752.97            | 258,320.79            | -7,567.82                |
| November 10, 2023<br>November 13, 2023   | Sale 80,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.47% Received Accrued<br>Interest of \$807.07                                    | 80,000.00           | 72,379.73             | 77,610.86             | -5,231.13                |
| November 28, 2023<br>November 29, 2023   | Sale 93,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 101.96%<br>Received Accrued Interest of \$361.21                 | 93,000.00           | 94,827.30             | 93,299.99             | 1,527.31                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                              |                     |            |                  |                          |
| November 28, 2023<br>November 29, 2023 | Sale 129,000.00 Par Value of United States Treasury Bill Zero 04 Apr 2024 @ 98.16%                                                                                           | 129,000.00          | 125,683.29 | 125,683.29       |                          |
| November 28, 2023<br>November 29, 2023 | Sale 69,000.00 Par Value of United States Treasury Bill Zero 18 Apr 2024 @ 97.97%                                                                                            | 69,000.00           | 67,201.98  | 67,201.98        |                          |
| December 5, 2023<br>December 6, 2023   | Sale 12,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 102.02%<br>Received Accrued Interest of \$101.60                                           | 12,000.00           | 12,241.88  | 11,986.29        | 255.59                   |
| January 22, 2024<br>January 23, 2024   | Sale 95,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.79% Received<br>Accrued Interest of \$225.10                                             | 95,000.00           | 93,849.61  | 94,253.94        | -404.33                  |
| February 14, 2024<br>February 15, 2024 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 104.76%<br>Received Accrued Interest of \$480.22, Federal Short<br>Term Gain of \$1,198.69  | 40,000.00           | 41,903.13  | 40,704.44        | 1,198.69                 |
| February 15, 2024<br>February 16, 2024 | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.54%<br>Received Accrued Interest of \$983.02, Federal Short<br>Term Gain of \$3,060.14  | 81,000.00           | 85,486.64  | 82,426.50        | 3,060.14                 |
| March 26, 2024<br>March 27, 2024       | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88%<br>Received Accrued Interest of \$1,058.46, Federal<br>Short Term Loss of \$1,086.53   | 172,000.00          | 170,065.00 | 171,151.53       | -1,086.53                |
| April 26, 2024<br>April 29, 2024       | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$392.21,<br>Federal Short Term Loss of \$2,104.15 | 120,000.00          | 117,192.19 | 119,296.34       | -2,104.15                |
| April 29, 2024<br>April 30, 2024       | Sale 111,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.65% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,955.02 | 111,000.00          | 108,394.10 | 110,349.12       | -1,955.02                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                  | Description                                                                                                                                                           | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                       |                                                                                                                                                                       |                     |                       |                       |                          |
| May 9, 2024<br>May 10, 2024                    | Sale 178,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.00% Received Accrued Interest of \$1,662.64, Federal Short Term Loss of \$3,433.25  | 178,000.00          | 170,886.95            | 174,320.20            | -3,433.25                |
| May 9, 2024<br>May 10, 2024                    | Sale 238,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.00% Received Accrued Interest of \$2,223.08, Federal Short Term Loss of \$4,590.51  | 238,000.00          | 228,489.30            | 233,079.81            | -4,590.51                |
| May 14, 2024<br>May 15, 2024                   | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$346.77, Federal Short Term Loss of \$1,066.10  | 33,000.00           | 30,981.33             | 32,047.43             | -1,066.10                |
| May 28, 2024<br>May 29, 2024                   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.35% Received Accrued Interest of \$459.23, Federal Short Term Gain of \$622.08 | 126,000.00          | 126,435.71            | 125,813.63            | 622.08                   |
| May 29, 2024<br>May 30, 2024                   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.90% Received Accrued Interest of \$475.07, Federal Short Term Gain of \$58.55   | 126,000.00          | 125,872.18            | 125,813.63            | 58.55                    |
| May 30, 2024<br>May 31, 2024                   | Sale 254,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.20% Received Accrued Interest of \$989.60, Federal Short Term Gain of \$882.74 | 254,000.00          | 254,507.04            | 253,624.30            | 882.74                   |
| <b>Total Sales</b>                             |                                                                                                                                                                       |                     | <b>\$2,387,812.25</b> | <b>\$2,408,785.37</b> | <b>-\$20,973.12</b>      |
| <b>Total Nomura Securities/Fix Income 5222</b> |                                                                                                                                                                       |                     | <b>\$4,813,570.78</b> | <b>\$4,834,543.90</b> | <b>-\$20,973.12</b>      |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>UBS Securities LLC 0642</i>           |                                                                                                                                                 |                     |            |                  |                          |
| <b>Purchases</b>                         |                                                                                                                                                 |                     |            |                  |                          |
| September 14, 2023<br>September 15, 2023 | Purchase 394,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.88%                                                   | 394,000.00          | 393,507.50 | 393,507.50       |                          |
| September 27, 2023<br>October 2, 2023    | Purchase 53,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.88% Paid Accrued Interest of \$14.48                       | 53,000.00           | 52,933.75  | 52,933.75        |                          |
| September 28, 2023<br>October 2, 2023    | Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.75% Paid Accrued Interest of \$10.87                   | 43,000.00           | 42,892.50  | 42,892.50        |                          |
| October 11, 2023<br>October 16, 2023     | Purchase 98,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.75% Paid Accrued Interest of \$12.38 | 98,000.00           | 97,755.00  | 97,755.00        |                          |
| October 19, 2023<br>October 20, 2023     | Purchase 10,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.76% Paid Accrued Interest of \$69.50     | 10,000.00           | 9,176.19   | 9,176.19         |                          |
| October 18, 2023<br>October 23, 2023     | Purchase 125,000.00 Par Value of UBS 8.40% 23 Jun 2025 @ 100.00%                                                                                | 125,000.00          | 125,000.00 | 125,000.00       |                          |
| October 26, 2023<br>October 31, 2023     | Purchase 44,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.88%                                                        | 44,000.00           | 43,945.00  | 43,945.00        |                          |
| October 31, 2023<br>November 1, 2023     | Purchase 41,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 99.88% Paid Accrued Interest of \$5.49                    | 41,000.00           | 40,948.75  | 40,948.75        |                          |
| October 31, 2023<br>November 1, 2023     | Purchase 47,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.41% Paid Accrued Interest of \$386.03    | 47,000.00           | 43,430.93  | 43,430.93        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                             |                     |            |                  |                          |
| November 1, 2023<br>November 2, 2023   | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 99.88% Paid Accrued Interest of \$22.23               | 83,000.00           | 82,896.25  | 82,896.25        |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 67,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                                | 67,000.00           | 66,916.25  | 66,916.25        |                          |
| November 15, 2023<br>November 16, 2023 | Purchase 89,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.00% Paid Accrued Interest of \$11.00                | 89,000.00           | 89,000.00  | 89,000.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 235,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.00%                                              | 235,000.00          | 235,000.00 | 235,000.00       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 65,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.40%                                               | 65,000.00           | 65,261.52  | 65,261.52        |                          |
| November 29, 2023<br>November 30, 2023 | Purchase 127,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.38%                                              | 127,000.00          | 127,476.25 | 127,476.25       |                          |
| November 30, 2023<br>December 1, 2023  | Purchase 51,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 99.88% Paid Accrued Interest of \$6.10                | 51,000.00           | 50,936.25  | 50,936.25        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 96,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 99.75%                                                | 96,000.00           | 95,760.00  | 95,760.00        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 69,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 99.75%                                                | 69,000.00           | 68,827.50  | 68,827.50        |                          |
| January 11, 2024<br>January 16, 2024   | Purchase 66,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jan 2027 Usd 'Aj-2027' @ 99.75% Paid Accrued Interest of \$7.25 | 66,000.00           | 65,835.00  | 65,835.00        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                        |                     |            |                  |                          |
| January 23, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.78%   | 48,000.00           | 47,894.82  | 47,894.82        |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 122,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.75%  | 122,000.00          | 121,695.00 | 121,695.00       |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 47,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.75%   | 47,000.00           | 46,882.50  | 46,882.50        |                          |
| January 25, 2024<br>January 31, 2024   | Purchase 47,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                            | 47,000.00           | 46,823.75  | 46,823.75        |                          |
| January 25, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                            | 48,000.00           | 47,820.00  | 47,820.00        |                          |
| February 7, 2024<br>February 15, 2024  | Purchase 101,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 15 Feb 2027 @<br>99.88%                    | 101,000.00          | 100,873.75 | 100,873.75       |                          |
| February 9, 2024<br>February 15, 2024  | Purchase 115,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 15 Feb 2027 @<br>99.88%                    | 115,000.00          | 114,856.25 | 114,856.25       |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 119,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 28 Feb 2026 USD<br>'AY-2026' @ 99.86%     | 119,000.00          | 118,832.26 | 118,832.26       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 143,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 28 Feb 2026<br>USD 'AY-2026' @ 99.88% | 143,000.00          | 142,821.25 | 142,821.25       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 122,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 28 Feb 2026<br>USD 'AY-2026' @ 99.88% | 122,000.00          | 121,847.50 | 121,847.50       |                          |
| February 27, 2024<br>March 1, 2024     | Purchase 425,000.00 Par Value of UBS 8.10% 30<br>May 2025 @ 100.00%                                                    | 425,000.00          | 425,000.00 | 425,000.00       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                |                     |            |                  |                          |
| February 29, 2024<br>March 1, 2024 | Purchase 110,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 99.88% Paid Accrued Interest of \$13.82 | 110,000.00          | 109,862.50 | 109,862.50       |                          |
| March 8, 2024<br>March 12, 2024    | Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 99.32% Paid Accrued Interest of \$40.00      | 14,000.00           | 13,905.39  | 13,905.39        |                          |
| March 12, 2024<br>March 15, 2024   | Purchase 119,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 100.00%               | 119,000.00          | 119,000.00 | 119,000.00       |                          |
| March 12, 2024<br>March 15, 2024   | Purchase 90,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 100.00%                                   | 90,000.00           | 90,000.00  | 90,000.00        |                          |
| April 9, 2024<br>April 15, 2024    | Purchase 102,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.90%                                                    | 102,000.00          | 101,898.58 | 101,898.58       |                          |
| April 9, 2024<br>April 15, 2024    | Purchase 85,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.90%                                                     | 85,000.00           | 84,915.48  | 84,915.48        |                          |
| April 23, 2024<br>April 30, 2024   | Purchase 104,000.00 Par Value of WI Treasury Sec 4.875% 30 Apr 2026 @ 99.94%                                                   | 104,000.00          | 103,940.44 | 103,940.44       |                          |
| April 23, 2024<br>April 30, 2024   | Purchase 124,000.00 Par Value of WI Treasury Sec 4.875% 30 Apr 2026 @ 99.94%                                                   | 124,000.00          | 123,928.99 | 123,928.99       |                          |
| April 26, 2024<br>April 30, 2024   | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88%                                  | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| May 7, 2024<br>May 15, 2024        | Purchase 115,000.00 Par Value of WI Treasury Sec 4.75% 15 May 2027 @ 99.68%                                                    | 115,000.00          | 114,630.32 | 114,630.32       |                          |
| May 7, 2024<br>May 15, 2024        | Purchase 115,000.00 Par Value of WI Treasury Sec 4.75% 15 May 2027 @ 99.68%                                                    | 115,000.00          | 114,630.32 | 114,630.32       |                          |
| May 9, 2024<br>May 15, 2024        | Purchase 160,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.75%                                    | 160,000.00          | 159,600.00 | 159,600.00       |                          |

See Independent Auditor's Report

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                       | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                                   |                     |                       |                       |                          |
| May 24, 2024<br>May 30, 2024             | Purchase 225,000.00 Par Value of UBS 7.45% 28<br>Oct 2025 @ 100.00%                                                                               | 225,000.00          | 225,000.00            | 225,000.00            |                          |
| May 28, 2024<br>May 31, 2024             | Purchase 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 May 2026 @<br>99.91%                                               | 120,000.00          | 119,890.11            | 119,890.11            |                          |
| May 29, 2024<br>May 31, 2024             | Purchase 100,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 May 2026 @<br>99.88%                                               | 100,000.00          | 99,875.00             | 99,875.00             |                          |
| June 12, 2024<br>June 17, 2024           | Purchase 116,000.00 Par Value of US Treasury<br>4.5% 15 Jun 2027 @ 99.88% Paid Accrued Interest<br>of \$29.32                                     | 116,000.00          | 115,855.00            | 115,855.00            |                          |
| <b>Total Purchases</b>                   |                                                                                                                                                   |                     | <b>\$4,946,631.60</b> | <b>\$4,946,631.60</b> | <b>\$0.00</b>            |
| <b>Sales</b>                             |                                                                                                                                                   |                     |                       |                       |                          |
| September 14, 2023<br>September 15, 2023 | Sale 407,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 Aug 2026 @<br>99.09% Received Accrued Interest of \$1,499.98           | 407,000.00          | 403,279.77            | 405,191.32            | -1,911.55                |
| September 27, 2023<br>September 28, 2023 | Sale 55,000.00 Par Value of United States Treasury<br>Note/Bond 5% 31 Aug 2025 @ 99.77% Received<br>Accrued Interest of \$211.54                  | 55,000.00           | 54,875.83             | 54,994.22             | -118.39                  |
| September 28, 2023<br>September 29, 2023 | Sale 44,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.70%<br>Received Accrued Interest of \$153.37              | 44,000.00           | 43,426.82             | 44,014.57             | -587.75                  |
| October 11, 2023<br>October 12, 2023     | Sale 100,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.73% Received Accrued Interest of \$343.06             | 100,000.00          | 99,728.69             | 99,516.81             | 211.88                   |
| October 19, 2023<br>October 20, 2023     | Sale 10,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.34% Received Accrued Interest of \$36.58 | 10,000.00           | 9,117.67              | 9,653.73              | -536.06                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                              |                     |            |                  |                          |
| October 26, 2023<br>October 31, 2023   | Sale 46,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.81% Received Accrued Interest of \$194.81                   | 46,000.00           | 45,911.68  | 45,929.54        | -17.86                   |
| October 31, 2023<br>November 1, 2023   | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.75% Received Accrued Interest of \$169.84               | 42,000.00           | 41,476.64  | 41,952.00        | -475.36                  |
| November 1, 2023<br>November 2, 2023   | Sale 85,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.76% Received Accrued Interest of \$354.46               | 85,000.00           | 83,945.61  | 84,902.85        | -957.24                  |
| November 9, 2023<br>November 10, 2023  | Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.83% Received Accrued Interest of \$226.70               | 69,000.00           | 68,881.41  | 68,701.45        | 179.96                   |
| November 15, 2023<br>November 16, 2023 | Sale 94,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.99% Received Accrued Interest of \$920.52 | 94,000.00           | 89,288.99  | 91,630.76        | -2,341.77                |
| November 28, 2023<br>November 29, 2023 | Sale 244,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.15% Received Accrued Interest of \$971.98                 | 244,000.00          | 244,371.72 | 243,716.84       | 654.88                   |
| November 28, 2023<br>November 29, 2023 | Sale 65,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 102.49% Received Accrued Interest of \$252.46              | 65,000.00           | 66,617.53  | 65,209.67        | 1,407.86                 |
| November 29, 2023<br>November 30, 2023 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.52% Received Accrued Interest of \$543.96                 | 132,000.00          | 132,681.10 | 131,846.81       | 834.29                   |
| November 30, 2023<br>December 1, 2023  | Sale 51,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 101.96% Received Accrued Interest of \$211.74              | 51,000.00           | 52,000.98  | 51,164.51        | 836.47                   |
| December 13, 2023<br>December 14, 2023 | Sale 98,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.36% Received Accrued Interest of \$361.11              | 98,000.00           | 98,354.10  | 97,763.71        | 590.39                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                    |                     |            |                  |                          |
| December 13, 2023<br>December 14, 2023 | Sale 71,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.36%<br>Received Accrued Interest of \$261.62 | 71,000.00           | 71,256.54  | 70,828.81        | 427.73                   |
| December 18, 2023<br>December 20, 2023 | Sale 10,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 122.34% Received<br>Accrued Interest of \$87.66             | 10,000.00           | 12,234.10  | 10,344.67        | 1,889.43                 |
| January 11, 2024<br>January 12, 2024   | Sale 67,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.74%<br>Received Accrued Interest of \$224.25 | 67,000.00           | 67,494.19  | 67,004.55        | 489.64                   |
| January 23, 2024<br>January 24, 2024   | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.72% Received<br>Accrued Interest of \$140.11   | 50,000.00           | 49,859.37  | 49,944.71        | -85.34                   |
| January 24, 2024<br>January 25, 2024   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.70%<br>Received Accrued Interest of \$367.79  | 126,000.00          | 125,618.09 | 125,860.66       | -242.57                  |
| January 24, 2024<br>January 25, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.70% Received<br>Accrued Interest of \$143.03   | 49,000.00           | 48,851.48  | 48,945.81        | -94.33                   |
| January 25, 2024<br>January 26, 2024   | Sale 48,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.25%<br>Received Accrued Interest of \$327.05 | 48,000.00           | 48,600.00  | 48,188.84        | 411.16                   |
| January 25, 2024<br>January 26, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.48% Received<br>Accrued Interest of \$131.25   | 49,000.00           | 48,254.11  | 48,615.19        | -361.08                  |
| February 7, 2024<br>February 8, 2024   | Sale 103,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.50%<br>Received Accrued Interest of \$271.65     | 103,000.00          | 102,480.97 | 102,746.31       | -265.34                  |
| February 9, 2024<br>February 12, 2024  | Sale 118,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.50%<br>Received Accrued Interest of \$363.08     | 118,000.00          | 117,414.61 | 117,709.36       | -294.75                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                      |                     |            |                  |                          |
| February 26, 2024<br>February 27, 2024 | Sale 124,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.13% Received Accrued Interest of \$390.91, Federal Short Term Loss of \$783.89  | 124,000.00          | 122,924.68 | 123,708.57       | -783.89                  |
| February 27, 2024<br>February 28, 2024 | Sale 149,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.16% Received Accrued Interest of \$487.12, Federal Short Term Loss of \$906.47  | 149,000.00          | 147,743.34 | 148,649.81       | -906.47                  |
| February 27, 2024<br>February 28, 2024 | Sale 127,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.16% Received Accrued Interest of \$415.19, Federal Short Term Loss of \$772.61  | 127,000.00          | 125,928.90 | 126,701.51       | -772.61                  |
| February 29, 2024<br>March 1, 2024     | Sale 115,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.15% Received Accrued Interest of \$402.82, Federal Short Term Loss of \$708.83  | 115,000.00          | 114,020.89 | 114,729.72       | -708.83                  |
| March 8, 2024<br>March 12, 2024        | Sale 10,000.00 Par Value of UBS Group AG Note 4.550% 15 Apr 2026 @ 98.59% Received Accrued Interest of \$182.00, Federal Short Term Gain of \$3,558.90               | 10,000.00           | 9,858.90   | 6,300.00         | 3,558.90                 |
| March 12, 2024<br>March 13, 2024       | Sale 122,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.59% Received Accrued Interest of \$373.29, Federal Short Term Loss of \$133.19 | 122,000.00          | 121,504.96 | 121,638.15       | -133.19                  |
| March 12, 2024<br>March 13, 2024       | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.60% Received Accrued Interest of \$281.50, Federal Short Term Loss of \$99.09   | 92,000.00           | 91,628.04  | 91,727.13        | -99.09                   |
| April 9, 2024<br>April 10, 2024        | Sale 105,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.19%                                                                             | 105,000.00          | 104,146.87 | 104,931.65       | -784.78                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$315.29, Federal Short<br>Term Loss of \$784.78                                                                                                   |                     |            |                  |                          |
| April 9, 2024<br>April 10, 2024  | Sale 87,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Mar 2027 @ 99.19% Received<br>Accrued Interest of \$261.24, Federal Short Term<br>Loss of \$650.24     | 87,000.00           | 86,293.12  | 86,943.36        | -650.24                  |
| April 23, 2024<br>April 24, 2024 | Sale 108,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.22%<br>Received Accrued Interest of \$318.69, Federal Short<br>Term Loss of \$641.66     | 108,000.00          | 107,156.25 | 107,797.91       | -641.66                  |
| April 23, 2024<br>April 24, 2024 | Sale 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.22%<br>Received Accrued Interest of \$380.66, Federal Short<br>Term Loss of \$766.43     | 129,000.00          | 127,992.18 | 128,758.61       | -766.43                  |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$392.21,<br>Federal Short Term Loss of \$2,104.20 | 120,000.00          | 117,192.14 | 119,296.34       | -2,104.20                |
| May 7, 2024<br>May 8, 2024       | Sale 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.66%<br>Received Accrued Interest of \$330.86, Federal Short<br>Term Loss of \$146.91     | 117,000.00          | 116,597.81 | 116,744.72       | -146.91                  |
| May 7, 2024<br>May 8, 2024       | Sale 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.66%<br>Received Accrued Interest of \$330.86, Federal Short<br>Term Loss of \$146.91     | 117,000.00          | 116,597.81 | 116,744.72       | -146.91                  |
| May 9, 2024<br>May 10, 2024      | Sale 163,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.74%<br>Received Accrued Interest of \$501.02, Federal Short<br>Term Loss of \$74.58      | 163,000.00          | 162,569.78 | 162,644.36       | -74.58                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                                                                         | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                |                                                                                                                                                                     |                     |                       |                       |                          |
| May 28, 2024<br>May 29, 2024            | Sale 125,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.87% Received Accrued Interest of \$480.21, Federal Short Term Loss of \$72.10 | 125,000.00          | 124,833.98            | 124,906.08            | -72.10                   |
| May 29, 2024<br>May 30, 2024            | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.83% Received Accrued Interest of \$413.32, Federal Short Term Loss of \$94.52 | 104,000.00          | 103,827.33            | 103,921.85            | -94.52                   |
| June 12, 2024<br>June 13, 2024          | Sale 119,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.47% Received Accrued Interest of \$422.00, Federal Short Term Loss of \$223.17  | 119,000.00          | 118,372.46            | 118,595.63            | -223.17                  |
| June 27, 2024<br>June 28, 2024          | Sale 21,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.25% Received Accrued Interest of \$78.32, Federal Short Term Gain of \$79.01  | 21,000.00           | 21,053.32             | 20,974.31             | 79.01                    |
| <b>Total Sales</b>                      |                                                                                                                                                                     |                     | <b>\$4,266,264.76</b> | <b>\$4,272,092.13</b> | <b>-\$5,827.37</b>       |
| <b>Total UBS Securities LLC 0642</b>    |                                                                                                                                                                     |                     | <b>\$9,212,896.36</b> | <b>\$9,218,723.73</b> | <b>-\$5,827.37</b>       |
| <i>Wells Fargo Securities, LLC 0250</i> |                                                                                                                                                                     |                     |                       |                       |                          |
| <b>Purchases</b>                        |                                                                                                                                                                     |                     |                       |                       |                          |
| June 6, 2023<br>July 13, 2023           | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @82 %                                                                     | 125,000.00          | 102,500.00            | 102,500.00            |                          |
| June 12, 2023<br>July 20, 2023          | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 7/15/53 @96.875 %                                                         | 100,000.00          | 96,875.00             | 96,875.00             |                          |
| June 13, 2023<br>July 20, 2023          | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/53 @86.890625 %                                                        | 75,000.00           | 65,167.97             | 65,167.97             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                    |                     |            |                  |                          |
| July 5, 2023<br>August 14, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 8/15/53<br>@81.1484375 %                      | 125,000.00          | 101,435.55 | 101,435.55       |                          |
| July 5, 2023<br>August 14, 2023    | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000% 8/15/53 @81.1484375 %          | 125,000.00          | 101,435.55 | 101,435.55       |                          |
| July 5, 2023<br>August 14, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 8/15/53<br>@81.1484375 %                      | 125,000.00          | 101,435.55 | 101,435.55       |                          |
| July 12, 2023<br>August 21, 2023   | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>8/15/53 @96.50390625 %             | 100,000.00          | 96,503.91  | 96,503.91        |                          |
| July 13, 2023<br>August 21, 2023   | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>8/15/50 @87.02734375 %               | 75,000.00           | 65,270.51  | 65,270.51        |                          |
| July 13, 2023<br>August 21, 2023   | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 2.500% 8/15/50 @87.02734375 %   | 75,000.00           | 65,270.51  | 65,270.51        |                          |
| July 12, 2023<br>August 21, 2023   | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 4.500% 8/15/53 @96.50390625 % | 100,000.00          | 96,503.91  | 96,503.91        |                          |
| July 12, 2023<br>August 21, 2023   | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>8/15/53 @96.50390625 %             | 100,000.00          | 96,503.91  | 96,503.91        |                          |
| July 13, 2023<br>August 21, 2023   | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>8/15/50 @87.02734375 %               | 75,000.00           | 65,270.51  | 65,270.51        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 656,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Aug 2025 @ 100.00%                                      | 656,000.00          | 656,000.00 | 656,000.00       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                                   |                     |            |                  |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 9/15/50<br>@79.10546875 %                                    | 125,000.00          | 98,881.84  | 98,881.84        |                          |
| August 11, 2023<br>September 21, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @84.80078125 %                              | 75,000.00           | 63,600.59  | 63,600.59        |                          |
| August 11, 2023<br>September 21, 2023    | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 9/15/53 @84.80078125 %                  | 75,000.00           | 63,600.59  | 63,600.59        |                          |
| September 20, 2023<br>September 21, 2023 | Purchase 15,000.00 Par Value of United States<br>Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 94.72% Paid Accrued Interest of \$38.34 | 15,000.00           | 14,291.27  | 14,291.27        |                          |
| August 15, 2023<br>September 21, 2023    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>9/15/53 @94.34765625 %                            | 100,000.00          | 94,347.66  | 94,347.66        |                          |
| August 11, 2023<br>September 21, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @84.80078125 %                              | 75,000.00           | 63,600.59  | 63,600.59        |                          |
| September 27, 2023<br>September 28, 2023 | Purchase 305,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.23% Paid Accrued Interest of \$503.79             | 305,000.00          | 302,664.85 | 302,664.85       |                          |
| September 29, 2023<br>October 2, 2023    | Purchase 22,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 91.44% Paid Accrued<br>Interest of \$118.37                                | 22,000.00           | 20,116.25  | 20,116.25        |                          |
| September 29, 2023<br>October 2, 2023    | Purchase 75,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.23% Paid Accrued Interest of \$18.95              | 75,000.00           | 75,169.93  | 75,169.93        |                          |
| August 31, 2023<br>October 12, 2023      | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@79.71484375 %                                 | 125,000.00          | 99,643.55  | 99,643.55        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30 year MPT 4.5% 15 Oct 2047 @94.60546875 %          | 100,000.00          | 94,605.47  | 94,605.47        |                          |
| October 20, 2023<br>October 23, 2023   | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.89% Paid Accrued Interest of \$23.25   | 8,000.00            | 7,911.53   | 7,911.53         |                          |
| October 20, 2023<br>October 23, 2023   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.95% Paid Accrued Interest of \$11.63   | 4,000.00            | 3,957.97   | 3,957.97         |                          |
| October 18, 2023<br>November 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @79.3203125 %             | 200,000.00          | 158,640.63 | 158,640.63       |                          |
| October 18, 2023<br>November 20, 2023  | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @79.3203125 % | 200,000.00          | 158,640.63 | 158,640.63       |                          |
| October 16, 2023<br>November 20, 2023  | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500%15 Nov 2053 @91.234375 %              | 100,000.00          | 91,234.38  | 91,234.38        |                          |
| October 18, 2023<br>November 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @79.3203125 %             | 200,000.00          | 158,640.63 | 158,640.63       |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 4.500%15 Dec 47 @93.34375 %                 | 100,000.00          | 93,343.75  | 93,343.75        |                          |
| November 14, 2023<br>December 20, 2023 | Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 4.500%15 Dec 47 @93.34375 %     | 100,000.00          | 93,343.75  | 93,343.75        |                          |
| November 10, 2023<br>December 20, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Dec 47 @94.8828125 %                 | 50,000.00           | 47,441.41  | 47,441.41        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                    |                     |            |                  |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Gnmaili Jumbo Tba 30yr Mpt 4.500%15 Dec<br>47 @93.34375 %              | 100,000.00          | 93,343.75  | 93,343.75        |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 2.500%15<br>Dec 50 @82.33984375 %            | 200,000.00          | 164,679.69 | 164,679.69       |                          |
| December 12, 2023<br>January 22, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAIL JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.79296875 %             | 200,000.00          | 169,585.94 | 169,585.94       |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.1015625 %                | 50,000.00           | 49,050.78  | 49,050.78        |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 4.500%<br>1/15/48 @95.8046875 %              | 100,000.00          | 95,804.69  | 95,804.69        |                          |
| December 13, 2023<br>January 22, 2024  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of GNMAIL Jumbo TBA<br>30YR MPT 4.500% 1/15/48 @95.8046875 %  | 100,000.00          | 95,804.69  | 95,804.69        |                          |
| December 13, 2023<br>January 22, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAIL Jumbo TBA<br>30YR MPT 5.000% 1/15/49 @98.1015625 %    | 50,000.00           | 49,050.78  | 49,050.78        |                          |
| December 12, 2023<br>January 22, 2024  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAIL JUMBO TBA<br>30YR MPT 2.500% 1/15/54 @84.79296875 % | 200,000.00          | 169,585.94 | 169,585.94       |                          |
| December 12, 2023<br>January 22, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAIL JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.79296875 %             | 200,000.00          | 169,585.94 | 169,585.94       |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.1015625 %                | 50,000.00           | 49,050.78  | 49,050.78        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                    |                     |            |                  |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>1/15/48 @95.8046875 %              | 100,000.00          | 95,804.69  | 95,804.69        |                          |
| January 11, 2024<br>February 20, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>2/15/54 @96.84765625 %             | 100,000.00          | 96,847.66  | 96,847.66        |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.796875 %               | 200,000.00          | 173,593.75 | 173,593.75       |                          |
| January 12, 2024<br>February 20, 2024  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 2.500% 2/15/51 @86.796875 %   | 200,000.00          | 173,593.75 | 173,593.75       |                          |
| January 11, 2024<br>February 20, 2024  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 4.500% 2/15/54 @96.84765625 % | 100,000.00          | 96,847.66  | 96,847.66        |                          |
| January 11, 2024<br>February 20, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>2/15/54 @96.84765625 %             | 100,000.00          | 96,847.66  | 96,847.66        |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>2/15/48 @99.54296875 %               | 50,000.00           | 49,771.48  | 49,771.48        |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.796875 %               | 200,000.00          | 173,593.75 | 173,593.75       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 192,000.00 Par Value of USA Treasury Nts<br>4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.75%                                    | 192,000.00          | 191,520.00 | 191,520.00       |                          |
| February 7, 2024<br>March 20, 2024     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>3/15/51 @85.5546875 %              | 200,000.00          | 171,109.38 | 171,109.38       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date       | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>        |                                                                                                                                   |                     |            |                  |                          |
| February 8, 2024<br>March 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>3/15/54 @98.19921875 %              | 50,000.00           | 49,099.61  | 49,099.61        |                          |
| February 13, 2024<br>March 20, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.3984375 %             | 100,000.00          | 95,398.44  | 95,398.44        |                          |
| February 28, 2024<br>March 20, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.25 %                  | 150,000.00          | 142,875.00 | 142,875.00       |                          |
| February 7, 2024<br>March 20, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>3/15/51 @85.5546875 %             | 200,000.00          | 171,109.38 | 171,109.38       |                          |
| February 8, 2024<br>March 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>3/15/54 @98.19921875 %              | 50,000.00           | 49,099.61  | 49,099.61        |                          |
| February 13, 2024<br>March 20, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.3984375 %             | 100,000.00          | 95,398.44  | 95,398.44        |                          |
| February 28, 2024<br>March 20, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.25 %                  | 150,000.00          | 142,875.00 | 142,875.00       |                          |
| February 28, 2024<br>March 20, 2024 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 4.500% 3/15/48 @95.25 %      | 150,000.00          | 142,875.00 | 142,875.00       |                          |
| February 13, 2024<br>March 20, 2024 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 4.500% 3/15/48 @95.3984375 % | 100,000.00          | 95,398.44  | 95,398.44        |                          |
| February 8, 2024<br>March 20, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 5.000% 3/15/54 @98.19921875 %  | 50,000.00           | 49,099.61  | 49,099.61        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                   |                     |            |                  |                          |
| February 7, 2024<br>March 20, 2024 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of Gnmaii Jumbo Tba<br>30yr Mpt 2.500% 3/15/51 @85.5546875 % | 200,000.00          | 171,109.38 | 171,109.38       |                          |
| March 1, 2024<br>April 18, 2024    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>4/15/54 @84.80859375 %            | 200,000.00          | 169,617.19 | 169,617.19       |                          |
| March 6, 2024<br>April 18, 2024    | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of Gnmaii Jumbo TBA 30YR MPT 4.500%<br>4/15/48 @96.3359375 %             | 250,000.00          | 240,839.84 | 240,839.84       |                          |
| March 6, 2024<br>April 18, 2024    | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>4/15/48 @98.30859375 %              | 50,000.00           | 49,154.30  | 49,154.30        |                          |
| April 23, 2024<br>April 30, 2024   | Purchase 208,000.00 Par Value of WI Treasury Sec<br>4.875% 30 Apr 2026 @ 99.94%                                                   | 208,000.00          | 207,882.49 | 207,882.49       |                          |
| April 24, 2024<br>April 30, 2024   | Purchase 78,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD<br>'Y-2029' @ 99.90%                  | 78,000.00           | 77,920.78  | 77,920.78        |                          |
| April 9, 2024<br>May 20, 2024      | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @97.703125 %                | 50,000.00           | 48,851.56  | 48,851.56        |                          |
| April 10, 2024<br>May 20, 2024     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.21875 %             | 200,000.00          | 166,437.50 | 166,437.50       |                          |
| April 11, 2024<br>May 20, 2024     | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>5/15/54 @93.75 %                  | 250,000.00          | 234,375.00 | 234,375.00       |                          |
| April 11, 2024<br>May 20, 2024     | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 4.500% 5/15/54 @93.75 %      | 250,000.00          | 234,375.00 | 234,375.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                   |                     |            |                  |                          |
| April 10, 2024<br>May 20, 2024 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of Gnmaii Jumbo Tba<br>30yr Mpt 2.500% 5/15/2051 @83.21875 % | 200,000.00          | 166,437.50 | 166,437.50       |                          |
| April 9, 2024<br>May 20, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 5/15/48 @97.703125 %    | 50,000.00           | 48,851.56  | 48,851.56        |                          |
| April 9, 2024<br>May 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @97.703125 %                | 50,000.00           | 48,851.56  | 48,851.56        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.21875 %             | 200,000.00          | 166,437.50 | 166,437.50       |                          |
| April 11, 2024<br>May 20, 2024 | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>5/15/54 @93.75 %                  | 250,000.00          | 234,375.00 | 234,375.00       |                          |
| May 21, 2024<br>May 29, 2024   | Purchase 30,000.00 Par Value of Evergy Missouri<br>West Inc 5.65% 01 Jun 2034 @ 99.91%                                            | 30,000.00           | 29,972.70  | 29,972.70        |                          |
| May 28, 2024<br>May 31, 2024   | Purchase 141,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.27%                                   | 141,000.00          | 141,381.36 | 141,381.36       |                          |
| May 29, 2024<br>May 31, 2024   | Purchase 249,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                    | 249,000.00          | 247,521.58 | 247,521.58       |                          |
| May 6, 2024<br>June 20, 2024   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @83.3125 %                | 200,000.00          | 166,625.00 | 166,625.00       |                          |
| May 7, 2024<br>June 20, 2024   | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @94.76953125 %            | 250,000.00          | 236,923.83 | 236,923.83       |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.1640625 %               | 50,000.00           | 48,582.03  | 48,582.03        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                        | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                    |                     |                        |                        |                          |
| May 13, 2024<br>June 20, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 5.000% 6/15/54 @97.1640625 %    | 50,000.00           | 48,582.03              | 48,582.03              |                          |
| May 7, 2024<br>June 20, 2024   | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 4.500% 6/15/54 @94.76953125 % | 250,000.00          | 236,923.83             | 236,923.83             |                          |
| May 6, 2024<br>June 20, 2024   | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 6/15/54 @83.3125 %     | 200,000.00          | 166,625.00             | 166,625.00             |                          |
| May 6, 2024<br>June 20, 2024   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @83.3125 %                 | 200,000.00          | 166,625.00             | 166,625.00             |                          |
| May 7, 2024<br>June 20, 2024   | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @94.76953125 %             | 250,000.00          | 236,923.83             | 236,923.83             |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.1640625 %                | 50,000.00           | 48,582.03              | 48,582.03              |                          |
| <b>Total Purchases</b>         |                                                                                                                                    |                     | <b>\$11,012,935.82</b> | <b>\$11,012,935.82</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                    |                     |                        |                        |                          |
| July 5, 2023<br>July 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 7/15/50<br>@81.01757813 %                         | 125,000.00          | 101,271.97             | 102,500.00             | -1,228.03                |
| July 12, 2023<br>July 20, 2023 | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>7/15/53 @96.44335938 %                 | 100,000.00          | 96,443.36              | 96,875.00              | -431.64                  |
| July 13, 2023<br>July 20, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%<br>7/15/53 @86.9296875 %                    | 75,000.00           | 65,197.27              | 65,167.97              | 29.30                    |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                             |                     |            |                  |                          |
| August 3, 2023<br>August 14, 2023        | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @78.984375 %                                          | 125,000.00          | 98,730.47  | 101,435.55       | -2,705.08                |
| August 15, 2023<br>August 21, 2023       | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 8/15/53 @94.28320313 %                                | 100,000.00          | 94,283.20  | 96,503.91        | -2,220.71                |
| August 11, 2023<br>August 21, 2023       | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @84.72265625 %, TBA Pair off                    | 75,000.00           | 63,541.99  | 65,270.51        | -1,728.52                |
| August 29, 2023<br>August 30, 2023       | Sale 685,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.46% Received Accrued Interest of \$2,652.51            | 685,000.00          | 681,334.18 | 684,362.46       | -3,028.28                |
| August 31, 2023<br>September 14, 2023    | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @79.59960938 %                                        | 125,000.00          | 99,499.51  | 98,881.84        | 617.67                   |
| September 20, 2023<br>September 21, 2023 | Sale 18,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 92.41% Received Accrued Interest of \$38.38 | 18,000.00           | 17,058.60  | 17,697.07        | -638.47                  |
| September 14, 2023<br>September 21, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 9/15/53 @94.54882813 %                                | 100,000.00          | 94,548.83  | 94,347.66        | 201.17                   |
| September 27, 2023<br>September 28, 2023 | Sale 458,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.63% Received Accrued Interest of \$1,761.54               | 458,000.00          | 456,289.06 | 457,951.83       | -1,662.77                |
| October 16, 2023<br>October 23, 2023     | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30 year MPT 4.5% 15 Oct 2047 @91.18945313 %                           | 100,000.00          | 91,189.45  | 94,605.47        | -3,416.02                |
| October 18, 2023<br>October 23, 2023     | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @79.28710938 %                             | 200,000.00          | 158,574.22 | 168,273.44       | -9,699.22                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                           |                     |            |                  |                          |
| October 20, 2023<br>October 23, 2023   | Sale 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.65% Received Accrued Interest of \$1.68  | 6,000.00            | 5,805.54   | 6,008.25         | -202.71                  |
| October 20, 2023<br>October 23, 2023   | Sale 12,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.63% Received Accrued Interest of \$3.35 | 12,000.00           | 11,609.18  | 12,016.50        | -407.32                  |
| November 10, 2023<br>November 20, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000%15 Nov 2053 @94.88671875 %                             | 50,000.00           | 47,443.36  | 46,466.80        | 976.56                   |
| November 14, 2023<br>November 20, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500%15 Nov 2053 @93.30859375 %                           | 100,000.00          | 93,308.59  | 91,234.38        | 2,074.21                 |
| November 14, 2023<br>November 20, 2023 | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @82.28320313 %                           | 200,000.00          | 164,566.41 | 158,640.63       | 5,925.78                 |
| December 12, 2023<br>December 20, 2023 | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @84.67382813 %                             | 200,000.00          | 169,347.66 | 164,679.69       | 4,667.97                 |
| December 13, 2023<br>December 20, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Dec 47 @98.05273438 %                               | 50,000.00           | 49,026.37  | 47,441.41        | 1,584.96                 |
| December 13, 2023<br>December 20, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 4.500%15 Dec 47 @95.72460938 %                             | 100,000.00          | 95,724.61  | 93,343.75        | 2,380.86                 |
| January 11, 2024<br>January 22, 2024   | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 1/15/48 @96.76953125 %                              | 100,000.00          | 96,769.53  | 95,804.69        | 964.84                   |
| January 12, 2024<br>January 22, 2024   | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 1/15/49 @99.50195313 %                                | 50,000.00           | 49,750.98  | 49,050.78        | 700.20                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| January 12, 2024<br>January 22, 2024   | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/54 @86.67382813 %                                                       | 200,000.00          | 173,347.66 | 169,585.94       | 3,761.72                 |
| February 13, 2024<br>February 20, 2024 | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/54 @95.36132813 %, Federal Short Term Loss of \$1,486.33                | 100,000.00          | 95,361.33  | 96,847.66        | -1,486.33                |
| February 8, 2024<br>February 20, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @98.19140625 %, Federal Short Term Loss of \$675.78                    | 50,000.00           | 49,095.70  | 49,771.48        | -675.78                  |
| February 7, 2024<br>February 20, 2024  | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @85.47070313 %, Federal Short Term Loss of \$2,652.34                | 200,000.00          | 170,941.41 | 173,593.75       | -2,652.34                |
| February 27, 2024<br>February 28, 2024 | Sale 196,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received Accrued Interest of \$603.08, Federal Short Term Loss of \$1,781.73 | 196,000.00          | 193,251.40 | 195,033.13       | -1,781.73                |
| March 1, 2024<br>March 20, 2024        | Sale 200,000.00 Par Value 200,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @84.73046875 %, Federal Short Term Loss of \$1,648.44                | 200,000.00          | 169,460.94 | 171,109.38       | -1,648.44                |
| March 6, 2024<br>March 20, 2024        | Sale 250,000.00 Par Value 250,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 3/15/48 @96.28320313 %, Federal Short Term Gain of \$2,434.57                | 250,000.00          | 240,708.01 | 238,273.44       | 2,434.57                 |
| March 6, 2024<br>March 20, 2024        | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 3/15/54 @98.28320313 %, Federal Short Term Gain of \$41.99                     | 50,000.00           | 49,141.60  | 49,099.61        | 41.99                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$212.52 | 121,000.00          | 121,085.08 | 120,872.56       | 212.52                   |
| April 9, 2024<br>April 18, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 4/15/48 @97.70507813 %, Federal Short Term Loss of \$301.76                      | 50,000.00           | 48,852.54  | 49,154.30        | -301.76                  |
| April 10, 2024<br>April 18, 2024 | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/54 @83.15820313 %, Federal Short Term Loss of \$3,300.78                  | 200,000.00          | 166,316.41 | 169,617.19       | -3,300.78                |
| April 11, 2024<br>April 18, 2024 | Sale 250,000.00 Par Value 250,000.00 Current Face of Gnmair Jumbo TBA 30YR MPT 4.500% 4/15/48 @93.72070313 %, Federal Short Term Loss of \$6,538.08                  | 250,000.00          | 234,301.76 | 240,839.84       | -6,538.08                |
| April 23, 2024<br>April 24, 2024 | Sale 216,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.22% Received Accrued Interest of \$637.38, Federal Short Term Loss of \$1,281.71 | 216,000.00          | 214,314.11 | 215,595.82       | -1,281.71                |
| April 24, 2024<br>April 25, 2024 | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.24% Received Accrued Interest of \$523.86, Federal Short Term Loss of \$1,336.78 | 81,000.00           | 79,577.91  | 80,914.69        | -1,336.78                |
| May 13, 2024<br>May 20, 2024     | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @97.15820313 %, Federal Short Term Loss of \$272.46                      | 50,000.00           | 48,579.10  | 48,851.56        | -272.46                  |
| May 6, 2024<br>May 20, 2024      | Sale 200,000.00 Par Value 200,000.00 Current Face of Gnmair Jumbo Tba 30yr Mpt 2.500%                                                                                | 200,000.00          | 166,507.81 | 166,437.50       | 70.31                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                 |                     |            |                  |                          |
|                                | 5/15/2051 @83.25390625 %, Federal Short Term<br>Gain of \$70.31                                                                                                                 |                     |            |                  |                          |
| May 7, 2024<br>May 20, 2024    | Sale 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>5/15/54 @94.73632813 %, Federal Short Term<br>Gain of \$2,465.82                    | 250,000.00          | 236,840.82 | 234,375.00       | 2,465.82                 |
| May 28, 2024<br>May 29, 2024   | Sale 147,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>98.55% Received Accrued Interest of \$977.49,<br>Federal Short Term Loss of \$1,274.11 | 147,000.00          | 144,863.91 | 146,138.02       | -1,274.11                |
| May 29, 2024<br>May 30, 2024   | Sale 252,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.89% Received Accrued Interest of \$950.14,<br>Federal Short Term Gain of \$97.11    | 252,000.00          | 251,724.37 | 251,627.26       | 97.11                    |
| June 7, 2024<br>June 20, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @83.75195313 %, Federal Short Term<br>Gain of \$878.91                      | 200,000.00          | 167,503.91 | 166,625.00       | 878.91                   |
| June 10, 2024<br>June 20, 2024 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @94.75390625 %, Federal Short Term<br>Loss of \$23.44                       | 150,000.00          | 142,130.86 | 142,154.30       | -23.44                   |
| June 12, 2024<br>June 20, 2024 | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.95507813 %, Federal Short Term<br>Gain of \$395.51                        | 50,000.00           | 48,977.54  | 48,582.03        | 395.51                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                 | Description                                                                                                                      | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-----------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                      |                                                                                                                                  |                     |                        |                        |                          |
| June 27, 2024                                 | Sale 252,000.00 Par Value of United States                                                                                       | 252,000.00          | 254,014.70             | 251,809.58             | 2,205.12                 |
| June 28, 2024                                 | Treasury Note/Bond 4.5% 31 May 2029 @ 100.80%<br>Received Accrued Interest of \$867.54, Federal Short<br>Term Gain of \$2,205.12 |                     |                        |                        |                          |
| <b>Total Sales</b>                            |                                                                                                                                  |                     | <b>\$6,368,213.22</b>  | <b>\$6,385,468.63</b>  | <b>-\$17,255.41</b>      |
| <b>Total Wells Fargo Securities, LLC 0250</b> |                                                                                                                                  |                     | <b>\$17,381,149.04</b> | <b>\$17,398,404.45</b> | <b>-\$17,255.41</b>      |

## 5% Series Reportable Transactions By Issue

**Beginning Market Value: \$93,191,337.97**

**Comparative Value (5%): \$4,659,566.90**

| Trade Date<br>Settlement Date      | Description                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>BlackRock Liquidity FedFund</i> |                                                                                             |                     |            |                  |                          |
| <b>Purchases</b>                   |                                                                                             |                     |            |                  |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 2,486.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 2,486.91            | 2,486.91   | 2,486.91         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 8,905.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 8,905.73            | 8,905.73   | 8,905.73         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 127.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 127.76              | 127.76     | 127.76           |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 145.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 145.32              | 145.32     | 145.32           |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 7,818.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 7,818.72            | 7,818.72   | 7,818.72         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 5,419.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 5,419.28            | 5,419.28   | 5,419.28         |                          |
| July 3, 2023<br>July 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         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 18,061.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 18,061.83           | 18,061.83  | 18,061.83        |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 13,389.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 13,389.65           | 13,389.65  | 13,389.65        |                          |
| July 5, 2023<br>July 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         |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 201,919.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 201,919.39          | 201,919.39 | 201,919.39       |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 59,142.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 59,142.18           | 59,142.18  | 59,142.18        |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 3,397.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 3,397.14            | 3,397.14   | 3,397.14         |                          |

See Independent Auditor's Report

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| July 6, 2023                  | Purchase 7,490.57 Units of BlackRock Liquidity     | 7,490.57            | 7,490.57   | 7,490.57         |                          |
| July 6, 2023                  | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 6, 2023                  | Purchase 4,341.94 Units of BlackRock Liquidity     | 4,341.94            | 4,341.94   | 4,341.94         |                          |
| July 6, 2023                  | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 7, 2023                  | Purchase 67.93 Units of BlackRock Liquidity Funds  | 67.93               | 67.93      | 67.93            |                          |
| July 7, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 7, 2023                  | Purchase 378.13 Units of BlackRock Liquidity Funds | 378.13              | 378.13     | 378.13           |                          |
| July 7, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 10, 2023                 | Purchase 4,014.53 Units of BlackRock Liquidity     | 4,014.53            | 4,014.53   | 4,014.53         |                          |
| July 10, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 10, 2023                 | Purchase 525.00 Units of BlackRock Liquidity Funds | 525.00              | 525.00     | 525.00           |                          |
| July 10, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 11, 2023                 | Purchase 40.02 Units of BlackRock Liquidity Funds  | 40.02               | 40.02      | 40.02            |                          |
| July 11, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 12, 2023                 | Purchase 422,538.88 Units of BlackRock Liquidity   | 422,538.88          | 422,538.88 | 422,538.88       |                          |
| July 12, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 12, 2023                 | Purchase 312.50 Units of BlackRock Liquidity Funds | 312.50              | 312.50     | 312.50           |                          |
| July 12, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 12, 2023                 | Purchase 323.14 Units of BlackRock Liquidity Funds | 323.14              | 323.14     | 323.14           |                          |
| July 12, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 13, 2023                 | Purchase 362.50 Units of BlackRock Liquidity Funds | 362.50              | 362.50     | 362.50           |                          |
| July 13, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 14, 2023                 | Purchase 283.47 Units of BlackRock Liquidity Funds | 283.47              | 283.47     | 283.47           |                          |
| July 14, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 17, 2023                 | Purchase 6,981.34 Units of BlackRock Liquidity     | 6,981.34            | 6,981.34   | 6,981.34         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 17, 2023                 | Purchase 728.36 Units of BlackRock Liquidity Funds | 728.36              | 728.36     | 728.36           |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                             | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|---------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                         |                     |              |                  |                          |
| July 17, 2023                 | Purchase 3,494.10 Units of BlackRock Liquidity          | 3,494.10            | 3,494.10     | 3,494.10         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 17, 2023                 | Purchase 5,739.75 Units of BlackRock Liquidity          | 5,739.75            | 5,739.75     | 5,739.75         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 17, 2023                 | Purchase 2,160.81 Units of BlackRock Liquidity          | 2,160.81            | 2,160.81     | 2,160.81         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 17, 2023                 | Purchase 14,965.90 Units of BlackRock Liquidity         | 14,965.90           | 14,965.90    | 14,965.90        |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 18, 2023                 | Purchase 182.29 Units of BlackRock Liquidity Funds      | 182.29              | 182.29       | 182.29           |                          |
| July 18, 2023                 | BlackRock Liquidity FedFund @ \$1.00                    |                     |              |                  |                          |
| July 18, 2023                 | Purchase 12,607.80 Units of BlackRock Liquidity         | 12,607.80           | 12,607.80    | 12,607.80        |                          |
| July 18, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 19, 2023                 | Purchase 4,467.30 Units of BlackRock Liquidity          | 4,467.30            | 4,467.30     | 4,467.30         |                          |
| July 19, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 19, 2023                 | Purchase 891.86 Units of BlackRock Liquidity Funds      | 891.86              | 891.86       | 891.86           |                          |
| July 19, 2023                 | BlackRock Liquidity FedFund @ \$1.00                    |                     |              |                  |                          |
| July 20, 2023                 | Purchase 461.92 Units of BlackRock Liquidity Funds      | 461.92              | 461.92       | 461.92           |                          |
| July 20, 2023                 | BlackRock Liquidity FedFund @ \$1.00                    |                     |              |                  |                          |
| July 20, 2023                 | Purchase 5,356.62 Units of BlackRock Liquidity          | 5,356.62            | 5,356.62     | 5,356.62         |                          |
| July 20, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 20, 2023                 | Purchase 3,354.17 Units of BlackRock Liquidity          | 3,354.17            | 3,354.17     | 3,354.17         |                          |
| July 20, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 20, 2023                 | Purchase 109.83 Units of BlackRock Liquidity Funds      | 109.83              | 109.83       | 109.83           |                          |
| July 20, 2023                 | BlackRock Liquidity FedFund @ \$1.00                    |                     |              |                  |                          |
| July 20, 2023                 | Purchase 32,232.24 Units of BlackRock Liquidity         | 32,232.24           | 32,232.24    | 32,232.24        |                          |
| July 20, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| July 21, 2023                 | Purchase 1,700,832.83 Units of BlackRock                | 1,700,832.83        | 1,700,832.83 | 1,700,832.83     |                          |
| July 21, 2023                 | Liquidity Funds BlackRock Liquidity FedFund @<br>\$1.00 |                     |              |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| July 21, 2023                 | Purchase 815.16 Units of BlackRock Liquidity Funds | 815.16              | 815.16     | 815.16           |                          |
| July 21, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 21, 2023                 | Purchase 6,709.21 Units of BlackRock Liquidity     | 6,709.21            | 6,709.21   | 6,709.21         |                          |
| July 21, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 24, 2023                 | Purchase 63,590.57 Units of BlackRock Liquidity    | 63,590.57           | 63,590.57  | 63,590.57        |                          |
| July 24, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 24, 2023                 | Purchase 2,800.00 Units of BlackRock Liquidity     | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| July 24, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 24, 2023                 | Purchase 476.85 Units of BlackRock Liquidity Funds | 476.85              | 476.85     | 476.85           |                          |
| July 24, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 24, 2023                 | Purchase 3,382.44 Units of BlackRock Liquidity     | 3,382.44            | 3,382.44   | 3,382.44         |                          |
| July 24, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 266,373.66 Units of BlackRock Liquidity   | 266,373.66          | 266,373.66 | 266,373.66       |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 36,615.98 Units of BlackRock Liquidity    | 36,615.98           | 36,615.98  | 36,615.98        |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 41.77 Units of BlackRock Liquidity Funds  | 41.77               | 41.77      | 41.77            |                          |
| July 25, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 25, 2023                 | Purchase 2,174.92 Units of BlackRock Liquidity     | 2,174.92            | 2,174.92   | 2,174.92         |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 2,464.50 Units of BlackRock Liquidity     | 2,464.50            | 2,464.50   | 2,464.50         |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 330,151.64 Units of BlackRock Liquidity   | 330,151.64          | 330,151.64 | 330,151.64       |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 26, 2023                 | Purchase 390,385.07 Units of BlackRock Liquidity   | 390,385.07          | 390,385.07 | 390,385.07       |                          |
| July 26, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 26, 2023                 | Purchase 4,416.67 Units of BlackRock Liquidity     | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| July 26, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| July 26, 2023                 | Purchase 1,076.61 Units of BlackRock Liquidity     | 1,076.61            | 1,076.61   | 1,076.61         |                          |
| July 26, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 27, 2023                 | Purchase 180,374.80 Units of BlackRock Liquidity   | 180,374.80          | 180,374.80 | 180,374.80       |                          |
| July 27, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 27, 2023                 | Purchase 30.00 Units of BlackRock Liquidity Funds  | 30.00               | 30.00      | 30.00            |                          |
| July 27, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 27, 2023                 | Purchase 3,889.00 Units of BlackRock Liquidity     | 3,889.00            | 3,889.00   | 3,889.00         |                          |
| July 27, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 28, 2023                 | Purchase 364,876.53 Units of BlackRock Liquidity   | 364,876.53          | 364,876.53 | 364,876.53       |                          |
| July 28, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 31, 2023                 | Purchase 205,348.55 Units of BlackRock Liquidity   | 205,348.55          | 205,348.55 | 205,348.55       |                          |
| July 31, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 31, 2023                 | Purchase 3,645.84 Units of BlackRock Liquidity     | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| July 31, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 31, 2023                 | Purchase 24,168.29 Units of BlackRock Liquidity    | 24,168.29           | 24,168.29  | 24,168.29        |                          |
| July 31, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| August 1, 2023                | Purchase 3,782.97 Units of BlackRock Liquidity     | 3,782.97            | 3,782.97   | 3,782.97         |                          |
| August 1, 2023                | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| August 1, 2023                | Purchase 529.46 Units of BlackRock Liquidity Funds | 529.46              | 529.46     | 529.46           |                          |
| August 1, 2023                | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| August 1, 2023                | Purchase 133.65 Units of BlackRock Liquidity Funds | 133.65              | 133.65     | 133.65           |                          |
| August 1, 2023                | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| August 1, 2023                | Purchase 5,957.58 Units of BlackRock Liquidity     | 5,957.58            | 5,957.58   | 5,957.58         |                          |
| August 1, 2023                | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| August 1, 2023                | Purchase 2,665.03 Units of BlackRock Liquidity     | 2,665.03            | 2,665.03   | 2,665.03         |                          |
| August 1, 2023                | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| August 1, 2023                | Purchase 3,169.62 Units of BlackRock Liquidity     | 3,169.62            | 3,169.62   | 3,169.62         |                          |
| August 1, 2023                | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                |                     |            |                  |                          |
| August 1, 2023<br>August 1, 2023   | Purchase 2,972.36 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,972.36            | 2,972.36   | 2,972.36         |                          |
| August 2, 2023<br>August 2, 2023   | Purchase 3,918.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| August 3, 2023<br>August 3, 2023   | Purchase 432,208.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 432,208.98          | 432,208.98 | 432,208.98       |                          |
| August 3, 2023<br>August 3, 2023   | Purchase 21,208.69 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 21,208.69           | 21,208.69  | 21,208.69        |                          |
| August 4, 2023<br>August 4, 2023   | Purchase 72,025.73 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 72,025.73           | 72,025.73  | 72,025.73        |                          |
| August 4, 2023<br>August 4, 2023   | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| August 4, 2023<br>August 4, 2023   | Purchase 2,784.57 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,784.57            | 2,784.57   | 2,784.57         |                          |
| August 7, 2023<br>August 7, 2023   | Purchase 95,668.11 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 95,668.11           | 95,668.11  | 95,668.11        |                          |
| August 7, 2023<br>August 7, 2023   | Purchase 20,391.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 20,391.17           | 20,391.17  | 20,391.17        |                          |
| August 7, 2023<br>August 7, 2023   | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| August 8, 2023<br>August 8, 2023   | Purchase 349,764.86 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 349,764.86          | 349,764.86 | 349,764.86       |                          |
| August 8, 2023<br>August 8, 2023   | Purchase 14,791.02 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 14,791.02           | 14,791.02  | 14,791.02        |                          |
| August 9, 2023<br>August 9, 2023   | Purchase 61,914.13 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 61,914.13           | 61,914.13  | 61,914.13        |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 777,942.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 777,942.47          | 777,942.47 | 777,942.47       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                |                     |            |                  |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 76.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 76.02               | 76.02      | 76.02            |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 837.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 837.50              | 837.50     | 837.50           |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 40.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.02               | 40.02      | 40.02            |                          |
| August 11, 2023<br>August 11, 2023 | Purchase 108,974.65 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 108,974.65          | 108,974.65 | 108,974.65       |                          |
| August 11, 2023<br>August 11, 2023 | Purchase 204.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 204.67              | 204.67     | 204.67           |                          |
| August 11, 2023<br>August 11, 2023 | Purchase 4,623.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,623.39            | 4,623.39   | 4,623.39         |                          |
| August 14, 2023<br>August 14, 2023 | Purchase 237,270.89 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 237,270.89          | 237,270.89 | 237,270.89       |                          |
| August 14, 2023<br>August 14, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| August 14, 2023<br>August 14, 2023 | Purchase 5,672.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,672.67            | 5,672.67   | 5,672.67         |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 253,157.10 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 253,157.10          | 253,157.10 | 253,157.10       |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 2,494.14 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,494.14            | 2,494.14   | 2,494.14         |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 159.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 159.50              | 159.50     | 159.50           |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 73.40 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 73.40               | 73.40      | 73.40            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                               |                     |           |                  |                          |
| August 17, 2023<br>August 17, 2023 | Purchase 74.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 74.12               | 74.12     | 74.12            |                          |
| August 17, 2023<br>August 17, 2023 | Purchase 4,062.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 4,062.50            | 4,062.50  | 4,062.50         |                          |
| August 17, 2023<br>August 17, 2023 | Purchase 612.08 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 612.08              | 612.08    | 612.08           |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 60,126.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 60,126.39           | 60,126.39 | 60,126.39        |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 1,507.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,507.00            | 1,507.00  | 1,507.00         |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 41,231.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 41,231.39           | 41,231.39 | 41,231.39        |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 22,540.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 22,540.60           | 22,540.60 | 22,540.60        |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 5,035.12 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 5,035.12            | 5,035.12  | 5,035.12         |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 2,960.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,960.30            | 2,960.30  | 2,960.30         |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 157.80 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 157.80              | 157.80    | 157.80           |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 774.54 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 774.54              | 774.54    | 774.54           |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 24,424.08 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 24,424.08           | 24,424.08 | 24,424.08        |                          |
| August 22, 2023<br>August 22, 2023 | Purchase 3,354.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 3,354.17            | 3,354.17  | 3,354.17         |                          |
| August 22, 2023<br>August 22, 2023 | Purchase 80,350.94 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 80,350.94           | 80,350.94 | 80,350.94        |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                |                     |            |                  |                          |
| August 22, 2023<br>August 22, 2023 | Purchase 158.37 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 158.37              | 158.37     | 158.37           |                          |
| August 23, 2023<br>August 23, 2023 | Purchase 73,690.48 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 73,690.48           | 73,690.48  | 73,690.48        |                          |
| August 23, 2023<br>August 23, 2023 | Purchase 3,656.77 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,656.77            | 3,656.77   | 3,656.77         |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 283,928.43 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 283,928.43          | 283,928.43 | 283,928.43       |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 153.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 153.50              | 153.50     | 153.50           |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 7,216.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 7,216.67            | 7,216.67   | 7,216.67         |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 3,955.01 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,955.01            | 3,955.01   | 3,955.01         |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 3,612.37 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,612.37            | 3,612.37   | 3,612.37         |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 377,897.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 377,897.51          | 377,897.51 | 377,897.51       |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 31,674.22 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 31,674.22           | 31,674.22  | 31,674.22        |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 557.43 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 557.43              | 557.43     | 557.43           |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 977.26 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 977.26              | 977.26     | 977.26           |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 52.46 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 52.46               | 52.46      | 52.46            |                          |
| August 28, 2023<br>August 28, 2023 | Purchase 119,600.72 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 119,600.72          | 119,600.72 | 119,600.72       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                   | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                               |                     |              |                  |                          |
| August 28, 2023<br>August 28, 2023     | Purchase 31,023.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 31,023.73           | 31,023.73    | 31,023.73        |                          |
| August 29, 2023<br>August 29, 2023     | Purchase 1,145,234.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,145,234.69        | 1,145,234.69 | 1,145,234.69     |                          |
| August 29, 2023<br>August 29, 2023     | Purchase 334,632.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 334,632.78          | 334,632.78   | 334,632.78       |                          |
| August 30, 2023<br>August 30, 2023     | Purchase 1,856,353.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,856,353.80        | 1,856,353.80 | 1,856,353.80     |                          |
| August 30, 2023<br>August 30, 2023     | Purchase 392.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 392.52              | 392.52       | 392.52           |                          |
| August 30, 2023<br>August 30, 2023     | Purchase 442.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 442.67              | 442.67       | 442.67           |                          |
| August 31, 2023<br>August 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         |                          |
| August 31, 2023<br>August 31, 2023     | Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 2,420.83            | 2,420.83     | 2,420.83         |                          |
| August 31, 2023<br>August 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         |                          |
| August 31, 2023<br>August 31, 2023     | Purchase 17,619.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 17,619.16           | 17,619.16    | 17,619.16        |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 2,086.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 2,086.38            | 2,086.38     | 2,086.38         |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 147.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 147.22              | 147.22       | 147.22           |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 577.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 577.66              | 577.66       | 577.66           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 6,191.82 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 6,191.82            | 6,191.82   | 6,191.82         |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 138.78 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 138.78              | 138.78     | 138.78           |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 6,281.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 6,281.30            | 6,281.30   | 6,281.30         |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 2,151.66 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,151.66            | 2,151.66   | 2,151.66         |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 2,196.95 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,196.95            | 2,196.95   | 2,196.95         |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 670.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 670.00              | 670.00     | 670.00           |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 160,530.77 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 160,530.77          | 160,530.77 | 160,530.77       |                          |
| September 6, 2023<br>September 6, 2023 | Purchase 23,316.85 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 23,316.85           | 23,316.85  | 23,316.85        |                          |
| September 6, 2023<br>September 6, 2023 | Purchase 3,137.54 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,137.54            | 3,137.54   | 3,137.54         |                          |
| September 7, 2023<br>September 7, 2023 | Purchase 406.56 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 406.56              | 406.56     | 406.56           |                          |
| September 7, 2023<br>September 7, 2023 | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| September 8, 2023<br>September 8, 2023 | Purchase 13,998.85 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 13,998.85           | 13,998.85  | 13,998.85        |                          |
| September 8, 2023<br>September 8, 2023 | Purchase 240.38 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 240.38              | 240.38     | 240.38           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date            | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                |                     |            |                  |                          |
| September 8, 2023<br>September 8, 2023   | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| September 8, 2023<br>September 8, 2023   | Purchase 15,170.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 15,170.84           | 15,170.84  | 15,170.84        |                          |
| September 11, 2023<br>September 11, 2023 | Purchase 30,514.40 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 30,514.40           | 30,514.40  | 30,514.40        |                          |
| September 11, 2023<br>September 11, 2023 | Purchase 1,342.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,342.60            | 1,342.60   | 1,342.60         |                          |
| September 11, 2023<br>September 11, 2023 | Purchase 800,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 800,000.00          | 800,000.00 | 800,000.00       |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 280.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 280.69              | 280.69     | 280.69           |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 3,869.22 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,869.22            | 3,869.22   | 3,869.22         |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 5,045.40 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,045.40            | 5,045.40   | 5,045.40         |                          |
| September 13, 2023<br>September 13, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| September 14, 2023<br>September 14, 2023 | Purchase 71.63 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 71.63               | 71.63      | 71.63            |                          |
| September 15, 2023<br>September 15, 2023 | Purchase 13,074.26 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 13,074.26           | 13,074.26  | 13,074.26        |                          |
| September 15, 2023<br>September 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| September 15, 2023<br>September 15, 2023 | Purchase 9,829.64 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 9,829.64            | 9,829.64   | 9,829.64         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| September 15, 2023            | Purchase 393,507.50 Units of BlackRock Liquidity   | 393,507.50          | 393,507.50 | 393,507.50       |                          |
| September 15, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 15, 2023            | Purchase 1,091.88 Units of BlackRock Liquidity     | 1,091.88            | 1,091.88   | 1,091.88         |                          |
| September 15, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 18, 2023            | Purchase 4,062.50 Units of BlackRock Liquidity     | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| September 18, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 19, 2023            | Purchase 4,467.30 Units of BlackRock Liquidity     | 4,467.30            | 4,467.30   | 4,467.30         |                          |
| September 19, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 19, 2023            | Purchase 121,893.72 Units of BlackRock Liquidity   | 121,893.72          | 121,893.72 | 121,893.72       |                          |
| September 19, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 20, 2023            | Purchase 4,768.94 Units of BlackRock Liquidity     | 4,768.94            | 4,768.94   | 4,768.94         |                          |
| September 20, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 20, 2023            | Purchase 30,330.29 Units of BlackRock Liquidity    | 30,330.29           | 30,330.29  | 30,330.29        |                          |
| September 20, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 21, 2023            | Purchase 33,472.21 Units of BlackRock Liquidity    | 33,472.21           | 33,472.21  | 33,472.21        |                          |
| September 21, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 21, 2023            | Purchase 3,354.17 Units of BlackRock Liquidity     | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| September 21, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 21, 2023            | Purchase 8,068.06 Units of BlackRock Liquidity     | 8,068.06            | 8,068.06   | 8,068.06         |                          |
| September 21, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 22, 2023            | Purchase 216,961.97 Units of BlackRock Liquidity   | 216,961.97          | 216,961.97 | 216,961.97       |                          |
| September 22, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 22, 2023            | Purchase 553.58 Units of BlackRock Liquidity Funds | 553.58              | 553.58     | 553.58           |                          |
| September 22, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 22, 2023            | Purchase 95,178.90 Units of BlackRock Liquidity    | 95,178.90           | 95,178.90  | 95,178.90        |                          |
| September 22, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 25, 2023            | Purchase 2,800.00 Units of BlackRock Liquidity     | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                          | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                      |                     |              |                  |                          |
| September 25, 2023            | Purchase 29,433.38 Units of BlackRock Liquidity      | 29,433.38           | 29,433.38    | 29,433.38        |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 25, 2023            | Purchase 1,962.56 Units of BlackRock Liquidity       | 1,962.56            | 1,962.56     | 1,962.56         |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 25, 2023            | Purchase 220.91 Units of BlackRock Liquidity Funds   | 220.91              | 220.91       | 220.91           |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| September 25, 2023            | Purchase 607.76 Units of BlackRock Liquidity Funds   | 607.76              | 607.76       | 607.76           |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| September 25, 2023            | Purchase 10,907.13 Units of BlackRock Liquidity      | 10,907.13           | 10,907.13    | 10,907.13        |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 26, 2023            | Purchase 94,339.42 Units of BlackRock Liquidity      | 94,339.42           | 94,339.42    | 94,339.42        |                          |
| September 26, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 26, 2023            | Purchase 4,416.67 Units of BlackRock Liquidity       | 4,416.67            | 4,416.67     | 4,416.67         |                          |
| September 26, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 26, 2023            | Purchase 105,091.16 Units of BlackRock Liquidity     | 105,091.16          | 105,091.16   | 105,091.16       |                          |
| September 26, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 27, 2023            | Purchase 371,951.38 Units of BlackRock Liquidity     | 371,951.38          | 371,951.38   | 371,951.38       |                          |
| September 27, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 28, 2023            | Purchase 1,533,463.29 Units of BlackRock             | 1,533,463.29        | 1,533,463.29 | 1,533,463.29     |                          |
| September 28, 2023            | Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 |                     |              |                  |                          |
| September 29, 2023            | Purchase 995,181.88 Units of BlackRock Liquidity     | 995,181.88          | 995,181.88   | 995,181.88       |                          |
| September 29, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 29, 2023            | Purchase 3,645.84 Units of BlackRock Liquidity       | 3,645.84            | 3,645.84     | 3,645.84         |                          |
| September 29, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| September 29, 2023            | Purchase 148,667.68 Units of BlackRock Liquidity     | 148,667.68          | 148,667.68   | 148,667.68       |                          |
| September 29, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| October 2, 2023               | Purchase 39,723.42 Units of BlackRock Liquidity      | 39,723.42           | 39,723.42    | 39,723.42        |                          |
| October 2, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 2, 2023               | Purchase 2,813.35 Units of BlackRock Liquidity     | 2,813.35            | 2,813.35   | 2,813.35         |                          |
| October 2, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 2, 2023               | Purchase 5,793.53 Units of BlackRock Liquidity     | 5,793.53            | 5,793.53   | 5,793.53         |                          |
| October 2, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 2, 2023               | Purchase 287.89 Units of BlackRock Liquidity Funds | 287.89              | 287.89     | 287.89           |                          |
| October 2, 2023               | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 2, 2023               | Purchase 135.04 Units of BlackRock Liquidity Funds | 135.04              | 135.04     | 135.04           |                          |
| October 2, 2023               | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 2, 2023               | Purchase 555.13 Units of BlackRock Liquidity Funds | 555.13              | 555.13     | 555.13           |                          |
| October 2, 2023               | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 2, 2023               | Purchase 2,189.23 Units of BlackRock Liquidity     | 2,189.23            | 2,189.23   | 2,189.23         |                          |
| October 2, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 2, 2023               | Purchase 23,884.80 Units of BlackRock Liquidity    | 23,884.80           | 23,884.80  | 23,884.80        |                          |
| October 2, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 3, 2023               | Purchase 56,001.59 Units of BlackRock Liquidity    | 56,001.59           | 56,001.59  | 56,001.59        |                          |
| October 3, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 3, 2023               | Purchase 3,918.75 Units of BlackRock Liquidity     | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| October 3, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 3, 2023               | Purchase 262,033.50 Units of BlackRock Liquidity   | 262,033.50          | 262,033.50 | 262,033.50       |                          |
| October 3, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 3, 2023               | Purchase 800,000.00 Units of BlackRock Liquidity   | 800,000.00          | 800,000.00 | 800,000.00       |                          |
| October 3, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 3, 2023               | Purchase 70,342.60 Units of BlackRock Liquidity    | 70,342.60           | 70,342.60  | 70,342.60        |                          |
| October 3, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 4, 2023               | Purchase 900,000.00 Units of BlackRock Liquidity   | 900,000.00          | 900,000.00 | 900,000.00       |                          |
| October 4, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 4, 2023               | Purchase 5,949.05 Units of BlackRock Liquidity     | 5,949.05            | 5,949.05   | 5,949.05         |                          |
| October 4, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 3,001.27 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,001.27            | 3,001.27   | 3,001.27         |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 500,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 500,000.00          | 500,000.00 | 500,000.00       |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 600,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 600,000.00          | 600,000.00 | 600,000.00       |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 18,865.19 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 18,865.19           | 18,865.19  | 18,865.19        |                          |
| October 6, 2023<br>October 6, 2023   | Purchase 1,656.56 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,656.56            | 1,656.56   | 1,656.56         |                          |
| October 10, 2023<br>October 10, 2023 | Purchase 132,489.21 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 132,489.21          | 132,489.21 | 132,489.21       |                          |
| October 11, 2023<br>October 11, 2023 | Purchase 190,782.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 190,782.75          | 190,782.75 | 190,782.75       |                          |
| October 11, 2023<br>October 11, 2023 | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| October 12, 2023<br>October 12, 2023 | Purchase 229,547.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 229,547.53          | 229,547.53 | 229,547.53       |                          |
| October 12, 2023<br>October 12, 2023 | Purchase 40.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.02               | 40.02      | 40.02            |                          |
| October 13, 2023<br>October 13, 2023 | Purchase 415,129.78 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 415,129.78          | 415,129.78 | 415,129.78       |                          |
| October 13, 2023<br>October 13, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |

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| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 13, 2023              | Purchase 278.24 Units of BlackRock Liquidity Funds | 278.24              | 278.24     | 278.24           |                          |
| October 13, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 13, 2023              | Purchase 362.50 Units of BlackRock Liquidity Funds | 362.50              | 362.50     | 362.50           |                          |
| October 13, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 13, 2023              | Purchase 1,311.10 Units of BlackRock Liquidity     | 1,311.10            | 1,311.10   | 1,311.10         |                          |
| October 13, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 8,951.46 Units of BlackRock Liquidity     | 8,951.46            | 8,951.46   | 8,951.46         |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 1,677.25 Units of BlackRock Liquidity     | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 917.33 Units of BlackRock Liquidity Funds | 917.33              | 917.33     | 917.33           |                          |
| October 16, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 16, 2023              | Purchase 1,726.17 Units of BlackRock Liquidity     | 1,726.17            | 1,726.17   | 1,726.17         |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 16,482.44 Units of BlackRock Liquidity    | 16,482.44           | 16,482.44  | 16,482.44        |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 17, 2023              | Purchase 4,062.50 Units of BlackRock Liquidity     | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| October 17, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 17, 2023              | Purchase 147.52 Units of BlackRock Liquidity Funds | 147.52              | 147.52     | 147.52           |                          |
| October 17, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 17, 2023              | Purchase 38,567.85 Units of BlackRock Liquidity    | 38,567.85           | 38,567.85  | 38,567.85        |                          |
| October 17, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 18, 2023              | Purchase 7,593.23 Units of BlackRock Liquidity     | 7,593.23            | 7,593.23   | 7,593.23         |                          |
| October 18, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 18, 2023              | Purchase 250,000.00 Units of BlackRock Liquidity   | 250,000.00          | 250,000.00 | 250,000.00       |                          |
| October 18, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 18, 2023              | Purchase 2,092.00 Units of BlackRock Liquidity     | 2,092.00            | 2,092.00   | 2,092.00         |                          |
| October 18, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 19, 2023              | Purchase 13,558.00 Units of BlackRock Liquidity    | 13,558.00           | 13,558.00  | 13,558.00        |                          |
| October 19, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 19, 2023              | Purchase 2,960.30 Units of BlackRock Liquidity     | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| October 19, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 19, 2023              | Purchase 946.18 Units of BlackRock Liquidity Funds | 946.18              | 946.18     | 946.18           |                          |
| October 19, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 19, 2023              | Purchase 30,082.45 Units of BlackRock Liquidity    | 30,082.45           | 30,082.45  | 30,082.45        |                          |
| October 19, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 6,822.26 Units of BlackRock Liquidity     | 6,822.26            | 6,822.26   | 6,822.26         |                          |
| October 20, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 3,354.17 Units of BlackRock Liquidity     | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| October 20, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 4,078.11 Units of BlackRock Liquidity     | 4,078.11            | 4,078.11   | 4,078.11         |                          |
| October 20, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 331.33 Units of BlackRock Liquidity Funds | 331.33              | 331.33     | 331.33           |                          |
| October 20, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 20, 2023              | Purchase 109.30 Units of BlackRock Liquidity Funds | 109.30              | 109.30     | 109.30           |                          |
| October 20, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 604,158.51 Units of BlackRock Liquidity   | 604,158.51          | 604,158.51 | 604,158.51       |                          |
| October 23, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 23, 2023              | Purchase 232.03 Units of BlackRock Liquidity Funds | 232.03              | 232.03     | 232.03           |                          |
| October 23, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 315.60 Units of BlackRock Liquidity Funds | 315.60              | 315.60     | 315.60           |                          |
| October 23, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 438.75 Units of BlackRock Liquidity Funds | 438.75              | 438.75     | 438.75           |                          |
| October 23, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 5,697.16 Units of BlackRock Liquidity     | 5,697.16            | 5,697.16   | 5,697.16         |                          |
| October 23, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 24, 2023              | Purchase 33,807.86 Units of BlackRock Liquidity    | 33,807.86           | 33,807.86  | 33,807.86        |                          |
| October 24, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 24, 2023              | Purchase 2,800.00 Units of BlackRock Liquidity     | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| October 24, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 24, 2023              | Purchase 39,878.46 Units of BlackRock Liquidity    | 39,878.46           | 39,878.46  | 39,878.46        |                          |
| October 24, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 611,732.23 Units of BlackRock Liquidity   | 611,732.23          | 611,732.23 | 611,732.23       |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 27,530.43 Units of BlackRock Liquidity    | 27,530.43           | 27,530.43  | 27,530.43        |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 646.79 Units of BlackRock Liquidity Funds | 646.79              | 646.79     | 646.79           |                          |
| October 25, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 25, 2023              | Purchase 2,969.68 Units of BlackRock Liquidity     | 2,969.68            | 2,969.68   | 2,969.68         |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 449.04 Units of BlackRock Liquidity Funds | 449.04              | 449.04     | 449.04           |                          |
| October 25, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 25, 2023              | Purchase 1,989.76 Units of BlackRock Liquidity     | 1,989.76            | 1,989.76   | 1,989.76         |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 26, 2023              | Purchase 342,863.51 Units of BlackRock Liquidity   | 342,863.51          | 342,863.51 | 342,863.51       |                          |
| October 26, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 26, 2023              | Purchase 4,416.67 Units of BlackRock Liquidity     | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| October 26, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 26, 2023              | Purchase 24,090.18 Units of BlackRock Liquidity    | 24,090.18           | 24,090.18  | 24,090.18        |                          |
| October 26, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 27, 2023              | Purchase 29,905.88 Units of BlackRock Liquidity    | 29,905.88           | 29,905.88  | 29,905.88        |                          |
| October 27, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 27, 2023              | Purchase 129,079.57 Units of BlackRock Liquidity   | 129,079.57          | 129,079.57 | 129,079.57       |                          |
| October 27, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 30, 2023              | Purchase 219,266.00 Units of BlackRock Liquidity   | 219,266.00          | 219,266.00 | 219,266.00       |                          |
| October 30, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 30, 2023              | Purchase 984.53 Units of BlackRock Liquidity Funds | 984.53              | 984.53     | 984.53           |                          |
| October 30, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 30, 2023              | Purchase 392.52 Units of BlackRock Liquidity Funds | 392.52              | 392.52     | 392.52           |                          |
| October 30, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 30, 2023              | Purchase 220,461.95 Units of BlackRock Liquidity   | 220,461.95          | 220,461.95 | 220,461.95       |                          |
| October 30, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 31, 2023              | Purchase 3,645.84 Units of BlackRock Liquidity     | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| October 31, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 31, 2023              | Purchase 115,386.34 Units of BlackRock Liquidity   | 115,386.34          | 115,386.34 | 115,386.34       |                          |
| October 31, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 1,542.78 Units of BlackRock Liquidity     | 1,542.78            | 1,542.78   | 1,542.78         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 2,420.83 Units of BlackRock Liquidity     | 2,420.83            | 2,420.83   | 2,420.83         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 494.02 Units of BlackRock Liquidity Funds | 494.02              | 494.02     | 494.02           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| November 1, 2023              | Purchase 4,032.97 Units of BlackRock Liquidity     | 4,032.97            | 4,032.97   | 4,032.97         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 586.50 Units of BlackRock Liquidity Funds | 586.50              | 586.50     | 586.50           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| November 1, 2023              | Purchase 140.38 Units of BlackRock Liquidity Funds | 140.38              | 140.38     | 140.38           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| November 1, 2023              | Purchase 6,677.25 Units of BlackRock Liquidity     | 6,677.25            | 6,677.25   | 6,677.25         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 831.00 Units of BlackRock Liquidity Funds | 831.00              | 831.00     | 831.00           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| November 1, 2023<br>November 1, 2023 | Purchase 3,593.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,593.53            | 3,593.53   | 3,593.53         |                          |
| November 1, 2023<br>November 1, 2023 | Purchase 536,351.24 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 536,351.24          | 536,351.24 | 536,351.24       |                          |
| November 2, 2023<br>November 2, 2023 | Purchase 41,313.14 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 41,313.14           | 41,313.14  | 41,313.14        |                          |
| November 2, 2023<br>November 2, 2023 | Purchase 553.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 553.13              | 553.13     | 553.13           |                          |
| November 2, 2023<br>November 2, 2023 | Purchase 3,918.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| November 3, 2023<br>November 3, 2023 | Purchase 2,005.81 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,005.81            | 2,005.81   | 2,005.81         |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 4,200.81 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,200.81            | 4,200.81   | 4,200.81         |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 427.58 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 427.58              | 427.58     | 427.58           |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 3,207.18 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,207.18            | 3,207.18   | 3,207.18         |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 8,981.83 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 8,981.83            | 8,981.83   | 8,981.83         |                          |
| November 7, 2023<br>November 7, 2023 | Purchase 1,240.02 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,240.02            | 1,240.02   | 1,240.02         |                          |
| November 8, 2023<br>November 8, 2023 | Purchase 28,254.32 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 28,254.32           | 28,254.32  | 28,254.32        |                          |
| November 9, 2023<br>November 9, 2023 | Purchase 440,055.41 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 440,055.41          | 440,055.41 | 440,055.41       |                          |
| November 9, 2023<br>November 9, 2023 | Purchase 40.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.03               | 40.03      | 40.03            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                         | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                     |                     |              |                  |                          |
| November 9, 2023<br>November 9, 2023   | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 525.00              | 525.00       | 525.00           |                          |
| November 10, 2023<br>November 10, 2023 | Purchase 1,388,625.96 Units of BlackRock<br>Liquidity Funds BlackRock Liquidity FedFund @<br>\$1.00 | 1,388,625.96        | 1,388,625.96 | 1,388,625.96     |                          |
| November 10, 2023<br>November 10, 2023 | Purchase 280.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 280.69              | 280.69       | 280.69           |                          |
| November 10, 2023<br>November 10, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 312.50              | 312.50       | 312.50           |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 478,820.94 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 478,820.94          | 478,820.94   | 478,820.94       |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 362.50              | 362.50       | 362.50           |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 248,489.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 248,489.30          | 248,489.30   | 248,489.30       |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 14,963.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00       | 14,963.17           | 14,963.17    | 14,963.17        |                          |
| November 14, 2023<br>November 14, 2023 | Purchase 187,197.31 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 187,197.31          | 187,197.31   | 187,197.31       |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,677.25            | 1,677.25     | 1,677.25         |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 6,720.45 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 6,720.45            | 6,720.45     | 6,720.45         |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 1,080.48 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,080.48            | 1,080.48     | 1,080.48         |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 5,808.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 5,808.67            | 5,808.67     | 5,808.67         |                          |
| November 16, 2023<br>November 16, 2023 | Purchase 2,834.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,834.47            | 2,834.47     | 2,834.47         |                          |

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| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| November 16, 2023<br>November 16, 2023 | Purchase 1,493.04 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,493.04            | 1,493.04   | 1,493.04         |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 16,214.12 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 16,214.12           | 16,214.12  | 16,214.12        |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 74.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 74.12               | 74.12      | 74.12            |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 4,062.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 5,672.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,672.67            | 5,672.67   | 5,672.67         |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 128,641.58 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 128,641.58          | 128,641.58 | 128,641.58       |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 27,191.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 27,191.67           | 27,191.67  | 27,191.67        |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 3,151.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,151.53            | 3,151.53   | 3,151.53         |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 0.42 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 0.42                | 0.42       | 0.42             |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 2,960.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 398.93 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 398.93              | 398.93     | 398.93           |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 223.95 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 223.95              | 223.95     | 223.95           |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 236.88 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 236.88              | 236.88     | 236.88           |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 18.75 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 18.75               | 18.75      | 18.75            |                          |

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| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| November 21, 2023<br>November 21, 2023 | Purchase 7,448.02 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 7,448.02            | 7,448.02   | 7,448.02         |                          |
| November 21, 2023<br>November 21, 2023 | Purchase 536,351.24 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 536,351.24          | 536,351.24 | 536,351.24       |                          |
| November 21, 2023<br>November 21, 2023 | Purchase 23,111.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 23,111.25           | 23,111.25  | 23,111.25        |                          |
| November 22, 2023<br>November 22, 2023 | Purchase 4,229.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,229.17            | 4,229.17   | 4,229.17         |                          |
| November 22, 2023<br>November 22, 2023 | Purchase 43,192.46 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 43,192.46           | 43,192.46  | 43,192.46        |                          |
| November 24, 2023<br>November 24, 2023 | Purchase 85,910.70 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 85,910.70           | 85,910.70  | 85,910.70        |                          |
| November 24, 2023<br>November 24, 2023 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 8,386.93 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 8,386.93            | 8,386.93   | 8,386.93         |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 25,095.03 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 25,095.03           | 25,095.03  | 25,095.03        |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 62.20 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 62.20               | 62.20      | 62.20            |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 817.35 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 817.35              | 817.35     | 817.35           |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 262.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 262.03              | 262.03     | 262.03           |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 242,606.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 242,606.47          | 242,606.47 | 242,606.47       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                   | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                               |                     |              |                  |                          |
| November 28, 2023<br>November 28, 2023 | Purchase 78,839.34 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 78,839.34           | 78,839.34    | 78,839.34        |                          |
| November 28, 2023<br>November 28, 2023 | Purchase 100,875.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 100,875.73          | 100,875.73   | 100,875.73       |                          |
| November 28, 2023<br>November 28, 2023 | Purchase 255,479.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 255,479.67          | 255,479.67   | 255,479.67       |                          |
| November 29, 2023<br>November 29, 2023 | Purchase 1,733,348.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,733,348.01        | 1,733,348.01 | 1,733,348.01     |                          |
| November 30, 2023<br>November 30, 2023 | Purchase 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 350,000.00          | 350,000.00   | 350,000.00       |                          |
| November 30, 2023<br>November 30, 2023 | Purchase 6,459.19 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 6,459.19            | 6,459.19     | 6,459.19         |                          |
| November 30, 2023<br>November 30, 2023 | Purchase 85,377.62 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 85,377.62           | 85,377.62    | 85,377.62        |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 8,244.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 8,244.80            | 8,244.80     | 8,244.80         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 452.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 452.25              | 452.25       | 452.25           |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 7,102.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 7,102.40            | 7,102.40     | 7,102.40         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 2,576.57 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 2,576.57            | 2,576.57     | 2,576.57         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 2,855.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 2,855.52            | 2,855.52     | 2,855.52         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 529.33 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 529.33              | 529.33       | 529.33           |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 136.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 136.61              | 136.61       | 136.61           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                               |                     |           |                  |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 230.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 230.12              | 230.12    | 230.12           |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 588.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 588.13              | 588.13    | 588.13           |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 0.14 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 0.14                | 0.14      | 0.14             |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 24,372.69 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 24,372.69           | 24,372.69 | 24,372.69        |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 3,918.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 3,918.75            | 3,918.75  | 3,918.75         |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 187.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 187.50              | 187.50    | 187.50           |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 553.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 553.13              | 553.13    | 553.13           |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 1,527.95 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,527.95            | 1,527.95  | 1,527.95         |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 1,196.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,196.50            | 1,196.50  | 1,196.50         |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 1,068.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,068.75            | 1,068.75  | 1,068.75         |                          |
| December 5, 2023<br>December 5, 2023 | Purchase 1,165.85 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,165.85            | 1,165.85  | 1,165.85         |                          |
| December 5, 2023<br>December 5, 2023 | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,829.05            | 2,829.05  | 2,829.05         |                          |
| December 5, 2023<br>December 5, 2023 | Purchase 1,311.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,311.00            | 1,311.00  | 1,311.00         |                          |
| December 6, 2023<br>December 6, 2023 | Purchase 54,193.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 54,193.98           | 54,193.98 | 54,193.98        |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| December 6, 2023<br>December 6, 2023   | Purchase 378.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.12              | 378.12     | 378.12           |                          |
| December 6, 2023<br>December 6, 2023   | Purchase 273.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 273.83              | 273.83     | 273.83           |                          |
| December 7, 2023<br>December 7, 2023   | Purchase 2,833.92 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,833.92            | 2,833.92   | 2,833.92         |                          |
| December 8, 2023<br>December 8, 2023   | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| December 11, 2023<br>December 11, 2023 | Purchase 4,240.78 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,240.78            | 4,240.78   | 4,240.78         |                          |
| December 11, 2023<br>December 11, 2023 | Purchase 352.22 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 352.22              | 352.22     | 352.22           |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 331,317.68 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 331,317.68          | 331,317.68 | 331,317.68       |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 278.24 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 278.24              | 278.24     | 278.24           |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 291.80 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 291.80              | 291.80     | 291.80           |                          |
| December 13, 2023<br>December 13, 2023 | Purchase 526,356.73 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 526,356.73          | 526,356.73 | 526,356.73       |                          |
| December 13, 2023<br>December 13, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| December 14, 2023<br>December 14, 2023 | Purchase 317,000.69 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 317,000.69          | 317,000.69 | 317,000.69       |                          |
| December 14, 2023<br>December 14, 2023 | Purchase 489.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 489.03              | 489.03     | 489.03           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,485.74 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,485.74            | 1,485.74   | 1,485.74         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 2,038.65 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,038.65            | 2,038.65   | 2,038.65         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 86.95 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 86.95               | 86.95      | 86.95            |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 744.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 744.28              | 744.28     | 744.28           |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,786.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,786.98            | 1,786.98   | 1,786.98         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,098.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,098.47            | 1,098.47   | 1,098.47         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,598.43 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,598.43            | 1,598.43   | 1,598.43         |                          |
| December 18, 2023<br>December 18, 2023 | Purchase 4,062.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| December 19, 2023<br>December 19, 2023 | Purchase 2,960.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| December 19, 2023<br>December 19, 2023 | Purchase 109,973.03 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 109,973.03          | 109,973.03 | 109,973.03       |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 531.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 531.67              | 531.67     | 531.67           |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 838.96 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 838.96              | 838.96     | 838.96           |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 1,903.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,903.47            | 1,903.47   | 1,903.47         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                               |                     |           |                  |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 424.55 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 424.55              | 424.55    | 424.55           |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 2,645.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,645.51            | 2,645.51  | 2,645.51         |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 34,269.92 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 34,269.92           | 34,269.92 | 34,269.92        |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 688.38 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 688.38              | 688.38    | 688.38           |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 875.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 875.00              | 875.00    | 875.00           |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 3,354.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 3,354.17            | 3,354.17  | 3,354.17         |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 9,726.12 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 9,726.12            | 9,726.12  | 9,726.12         |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 302.46 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 302.46              | 302.46    | 302.46           |                          |
| December 22, 2023<br>December 22, 2023 | Purchase 8,104.97 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 8,104.97            | 8,104.97  | 8,104.97         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 20,249.90 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 20,249.90           | 20,249.90 | 20,249.90        |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 67,580.87 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 67,580.87           | 67,580.87 | 67,580.87        |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,800.00            | 2,800.00  | 2,800.00         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 8,095.15 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 8,095.15            | 8,095.15  | 8,095.15         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 2,323.93 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,323.93            | 2,323.93  | 2,323.93         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 1,418.54 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,418.54            | 1,418.54   | 1,418.54         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 2,729.11 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,729.11            | 2,729.11   | 2,729.11         |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 44,120.24 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 44,120.24           | 44,120.24  | 44,120.24        |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 274,160.82 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 274,160.82          | 274,160.82 | 274,160.82       |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 733.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 733.67              | 733.67     | 733.67           |                          |
| December 29, 2023<br>December 29, 2023 | Purchase 573,042.86 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 573,042.86          | 573,042.86 | 573,042.86       |                          |
| December 29, 2023<br>December 29, 2023 | Purchase 3,645.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 449.92 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 449.92              | 449.92     | 449.92           |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 2,438.16 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,438.16            | 2,438.16   | 2,438.16         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 2,767.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,767.84            | 2,767.84   | 2,767.84         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 141.58 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 141.58              | 141.58     | 141.58           |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 1,782.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,782.25            | 1,782.25   | 1,782.25         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 631.41 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 631.41              | 631.41     | 631.41           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                          | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                      |                     |              |                  |                          |
| January 2, 2024               | Purchase 24,495.77 Units of BlackRock Liquidity      | 24,495.77           | 24,495.77    | 24,495.77        |                          |
| January 2, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 2, 2024               | Purchase 1,461.27 Units of BlackRock Liquidity       | 1,461.27            | 1,461.27     | 1,461.27         |                          |
| January 2, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 3, 2024               | Purchase 12,505.65 Units of BlackRock Liquidity      | 12,505.65           | 12,505.65    | 12,505.65        |                          |
| January 3, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 3, 2024               | Purchase 3,918.75 Units of BlackRock Liquidity       | 3,918.75            | 3,918.75     | 3,918.75         |                          |
| January 3, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 3, 2024               | Purchase 553.13 Units of BlackRock Liquidity Funds   | 553.13              | 553.13       | 553.13           |                          |
| January 3, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 4, 2024               | Purchase 1,000,000.00 Units of BlackRock             | 1,000,000.00        | 1,000,000.00 | 1,000,000.00     |                          |
| January 4, 2024               | Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 |                     |              |                  |                          |
| January 4, 2024               | Purchase 8,818.72 Units of BlackRock Liquidity       | 8,818.72            | 8,818.72     | 8,818.72         |                          |
| January 4, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 5, 2024               | Purchase 2,290.23 Units of BlackRock Liquidity       | 2,290.23            | 2,290.23     | 2,290.23         |                          |
| January 5, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 5, 2024               | Purchase 2,829.05 Units of BlackRock Liquidity       | 2,829.05            | 2,829.05     | 2,829.05         |                          |
| January 5, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 5, 2024               | Purchase 378.13 Units of BlackRock Liquidity Funds   | 378.13              | 378.13       | 378.13           |                          |
| January 5, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 8, 2024               | Purchase 12,499.01 Units of BlackRock Liquidity      | 12,499.01           | 12,499.01    | 12,499.01        |                          |
| January 8, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 8, 2024               | Purchase 1,311.00 Units of BlackRock Liquidity       | 1,311.00            | 1,311.00     | 1,311.00         |                          |
| January 8, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 9, 2024               | Purchase 21,162.89 Units of BlackRock Liquidity      | 21,162.89           | 21,162.89    | 21,162.89        |                          |
| January 9, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 10, 2024              | Purchase 137,598.76 Units of BlackRock Liquidity     | 137,598.76          | 137,598.76   | 137,598.76       |                          |
| January 10, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| January 10, 2024              | Purchase 525.00 Units of BlackRock Liquidity Funds | 525.00              | 525.00     | 525.00           |                          |
| January 10, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 11, 2024              | Purchase 536,562.49 Units of BlackRock Liquidity   | 536,562.49          | 536,562.49 | 536,562.49       |                          |
| January 11, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 11, 2024              | Purchase 312.50 Units of BlackRock Liquidity Funds | 312.50              | 312.50     | 312.50           |                          |
| January 11, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 11, 2024              | Purchase 2,956.57 Units of BlackRock Liquidity     | 2,956.57            | 2,956.57   | 2,956.57         |                          |
| January 11, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 12, 2024              | Purchase 620,103.41 Units of BlackRock Liquidity   | 620,103.41          | 620,103.41 | 620,103.41       |                          |
| January 12, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 16, 2024              | Purchase 748,607.90 Units of BlackRock Liquidity   | 748,607.90          | 748,607.90 | 748,607.90       |                          |
| January 16, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 16, 2024              | Purchase 651.39 Units of BlackRock Liquidity Funds | 651.39              | 651.39     | 651.39           |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 16, 2024              | Purchase 6,102.25 Units of BlackRock Liquidity     | 6,102.25            | 6,102.25   | 6,102.25         |                          |
| January 16, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 16, 2024              | Purchase 790.36 Units of BlackRock Liquidity Funds | 790.36              | 790.36     | 790.36           |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 16, 2024              | Purchase 938.38 Units of BlackRock Liquidity Funds | 938.38              | 938.38     | 938.38           |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 17, 2024              | Purchase 69.43 Units of BlackRock Liquidity Funds  | 69.43               | 69.43      | 69.43            |                          |
| January 17, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 17, 2024              | Purchase 73.40 Units of BlackRock Liquidity Funds  | 73.40               | 73.40      | 73.40            |                          |
| January 17, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 17, 2024              | Purchase 48,037.36 Units of BlackRock Liquidity    | 48,037.36           | 48,037.36  | 48,037.36        |                          |
| January 17, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 18, 2024              | Purchase 1,165.45 Units of BlackRock Liquidity     | 1,165.45            | 1,165.45   | 1,165.45         |                          |
| January 18, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| January 18, 2024              | Purchase 74.12 Units of BlackRock Liquidity Funds  | 74.12               | 74.12      | 74.12            |                          |
| January 18, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 18, 2024              | Purchase 5,672.67 Units of BlackRock Liquidity     | 5,672.67            | 5,672.67   | 5,672.67         |                          |
| January 18, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 1,372.28 Units of BlackRock Liquidity     | 1,372.28            | 1,372.28   | 1,372.28         |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 2,960.30 Units of BlackRock Liquidity     | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 400,000.00 Units of BlackRock Liquidity   | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 956.96 Units of BlackRock Liquidity Funds | 956.96              | 956.96     | 956.96           |                          |
| January 19, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 19, 2024              | Purchase 25,915.98 Units of BlackRock Liquidity    | 25,915.98           | 25,915.98  | 25,915.98        |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 125,028.03 Units of BlackRock Liquidity   | 125,028.03          | 125,028.03 | 125,028.03       |                          |
| January 22, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 5,773.28 Units of BlackRock Liquidity     | 5,773.28            | 5,773.28   | 5,773.28         |                          |
| January 22, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 875.00 Units of BlackRock Liquidity Funds | 875.00              | 875.00     | 875.00           |                          |
| January 22, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 22, 2024              | Purchase 3,354.17 Units of BlackRock Liquidity     | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| January 22, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 46.03 Units of BlackRock Liquidity Funds  | 46.03               | 46.03      | 46.03            |                          |
| January 22, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 23, 2024              | Purchase 141,924.72 Units of BlackRock Liquidity   | 141,924.72          | 141,924.72 | 141,924.72       |                          |
| January 23, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 23, 2024              | Purchase 96,161.31 Units of BlackRock Liquidity    | 96,161.31           | 96,161.31  | 96,161.31        |                          |
| January 23, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 351,019.52 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 351,019.52          | 351,019.52 | 351,019.52       |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 94,074.71 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 94,074.71           | 94,074.71  | 94,074.71        |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 5,486.49 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,486.49            | 5,486.49   | 5,486.49         |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 976,892.03 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 976,892.03          | 976,892.03 | 976,892.03       |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 26,361.20 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 26,361.20           | 26,361.20  | 26,361.20        |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 4,506.66 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,506.66            | 4,506.66   | 4,506.66         |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 511.68 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 511.68              | 511.68     | 511.68           |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 35.45 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 35.45               | 35.45      | 35.45            |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 95.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 95.13               | 95.13      | 95.13            |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 4,445.78 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,445.78            | 4,445.78   | 4,445.78         |                          |
| January 26, 2024<br>January 26, 2024 | Purchase 383,546.37 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 383,546.37          | 383,546.37 | 383,546.37       |                          |
| January 26, 2024<br>January 26, 2024 | Purchase 3,563.48 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,563.48            | 3,563.48   | 3,563.48         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| January 26, 2024<br>January 26, 2024 | Purchase 144,396.54 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 144,396.54          | 144,396.54 | 144,396.54       |                          |
| January 29, 2024<br>January 29, 2024 | Purchase 465,786.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 465,786.98          | 465,786.98 | 465,786.98       |                          |
| January 29, 2024<br>January 29, 2024 | Purchase 83,315.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 83,315.60           | 83,315.60  | 83,315.60        |                          |
| January 30, 2024<br>January 30, 2024 | Purchase 153,171.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 153,171.51          | 153,171.51 | 153,171.51       |                          |
| January 30, 2024<br>January 30, 2024 | Purchase 392.52 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 392.52              | 392.52     | 392.52           |                          |
| January 30, 2024<br>January 30, 2024 | Purchase 114,604.01 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 114,604.01          | 114,604.01 | 114,604.01       |                          |
| January 31, 2024<br>January 31, 2024 | Purchase 3,645.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| January 31, 2024<br>January 31, 2024 | Purchase 16,232.61 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 16,232.61           | 16,232.61  | 16,232.61        |                          |
| February 1, 2024<br>February 1, 2024 | Purchase 6,585.55 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 6,585.55            | 6,585.55   | 6,585.55         |                          |
| February 1, 2024<br>February 1, 2024 | Purchase 468.56 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 468.56              | 468.56     | 468.56           |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 448.99 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 448.99              | 448.99     | 448.99           |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,896.73 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,896.73            | 1,896.73   | 1,896.73         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 22,350.58 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 22,350.58           | 22,350.58  | 22,350.58        |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 141.49 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 141.49              | 141.49     | 141.49           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 59,499.65 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 59,499.65           | 59,499.65  | 59,499.65        |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,029.19 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,029.19            | 1,029.19   | 1,029.19         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,068.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,068.75            | 1,068.75   | 1,068.75         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,311.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,311.60            | 1,311.60   | 1,311.60         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 26.95 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 26.95               | 26.95      | 26.95            |                          |
| February 5, 2024<br>February 5, 2024 | Purchase 1,710.46 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,710.46            | 1,710.46   | 1,710.46         |                          |
| February 5, 2024<br>February 5, 2024 | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| February 6, 2024<br>February 6, 2024 | Purchase 131,744.89 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 131,744.89          | 131,744.89 | 131,744.89       |                          |
| February 6, 2024<br>February 6, 2024 | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| February 8, 2024<br>February 8, 2024 | Purchase 163,154.38 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 163,154.38          | 163,154.38 | 163,154.38       |                          |
| February 8, 2024<br>February 8, 2024 | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| February 8, 2024<br>February 8, 2024 | Purchase 102,752.62 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 102,752.62          | 102,752.62 | 102,752.62       |                          |
| February 9, 2024<br>February 9, 2024 | Purchase 234,004.38 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 234,004.38          | 234,004.38 | 234,004.38       |                          |
| February 9, 2024<br>February 9, 2024 | Purchase 40.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.02               | 40.02      | 40.02            |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| February 12, 2024<br>February 12, 2024 | Purchase 585,803.61 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 585,803.61          | 585,803.61 | 585,803.61       |                          |
| February 12, 2024<br>February 12, 2024 | Purchase 278.24 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 278.24              | 278.24     | 278.24           |                          |
| February 12, 2024<br>February 12, 2024 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| February 13, 2024<br>February 13, 2024 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| February 13, 2024<br>February 13, 2024 | Purchase 491.85 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 491.85              | 491.85     | 491.85           |                          |
| February 14, 2024<br>February 14, 2024 | Purchase 514,745.46 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 514,745.46          | 514,745.46 | 514,745.46       |                          |
| February 14, 2024<br>February 14, 2024 | Purchase 1,167.14 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,167.14            | 1,167.14   | 1,167.14         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 5,002.23 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,002.23            | 5,002.23   | 5,002.23         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 3,156.22 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,156.22            | 3,156.22   | 3,156.22         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 165.20 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 165.20              | 165.20     | 165.20           |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 428.25 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 428.25              | 428.25     | 428.25           |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 1,270.31 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,270.31            | 1,270.31   | 1,270.31         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 16,949.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 16,949.30           | 16,949.30  | 16,949.30        |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 89,507.46 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 89,507.46           | 89,507.46  | 89,507.46        |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                             |                     |            |                  |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 350,000.00          | 350,000.00 | 350,000.00       |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00      | 74.13               | 74.13      | 74.13            |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 1,560.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 1,560.15            | 1,560.15   | 1,560.15         |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.06                | 0.06       | 0.06             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.27                | 0.27       | 0.27             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 3.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 3.18                | 3.18       | 3.18             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.77                | 0.77       | 0.77             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.15                | 0.15       | 0.15             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.02                | 0.02       | 0.02             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 5,962.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 5,962.32            | 5,962.32   | 5,962.32         |                          |
| February 21, 2024<br>February 21, 2024 | Purchase 81.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00      | 81.42               | 81.42      | 81.42            |                          |
| February 21, 2024<br>February 21, 2024 | Purchase 39,515.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 39,515.61           | 39,515.61  | 39,515.61        |                          |
| February 21, 2024<br>February 21, 2024 | Purchase 282.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 282.81              | 282.81     | 282.81           |                          |
| February 22, 2024<br>February 22, 2024 | Purchase 84,947.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 84,947.35           | 84,947.35  | 84,947.35        |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                         | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                     |                     |              |                  |                          |
| February 22, 2024<br>February 22, 2024 | Purchase 2,583.20 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,583.20            | 2,583.20     | 2,583.20         |                          |
| February 22, 2024<br>February 22, 2024 | Purchase 5,672.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 5,672.67            | 5,672.67     | 5,672.67         |                          |
| February 23, 2024<br>February 23, 2024 | Purchase 44,548.77 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00       | 44,548.77           | 44,548.77    | 44,548.77        |                          |
| February 23, 2024<br>February 23, 2024 | Purchase 4,229.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 4,229.17            | 4,229.17     | 4,229.17         |                          |
| February 23, 2024<br>February 23, 2024 | Purchase 102,817.56 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 102,817.56          | 102,817.56   | 102,817.56       |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,800.00            | 2,800.00     | 2,800.00         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 7,695.42 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 7,695.42            | 7,695.42     | 7,695.42         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 2,200,000.00 Units of BlackRock<br>Liquidity Funds BlackRock Liquidity FedFund @<br>\$1.00 | 2,200,000.00        | 2,200,000.00 | 2,200,000.00     |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 6,375.33 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 6,375.33            | 6,375.33     | 6,375.33         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 1,580.90 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,580.90            | 1,580.90     | 1,580.90         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 1,245.26 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,245.26            | 1,245.26     | 1,245.26         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 4,416.67            | 4,416.67     | 4,416.67         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 852.94 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 852.94              | 852.94       | 852.94           |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 36.78 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00           | 36.78               | 36.78        | 36.78            |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                   | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                               |                     |              |                  |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 10,798.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 10,798.84           | 10,798.84    | 10,798.84        |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 944,721.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 944,721.05          | 944,721.05   | 944,721.05       |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 1,643,725.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,643,725.14        | 1,643,725.14 | 1,643,725.14     |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 3,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 3,000,000.00        | 3,000,000.00 | 3,000,000.00     |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,000,000.00        | 1,000,000.00 | 1,000,000.00     |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 159,380.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 159,380.36          | 159,380.36   | 159,380.36       |                          |
| February 28, 2024<br>February 28, 2024 | Purchase 920,486.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 920,486.42          | 920,486.42   | 920,486.42       |                          |
| February 28, 2024<br>February 28, 2024 | Purchase 182.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 182.88              | 182.88       | 182.88           |                          |
| February 28, 2024<br>February 28, 2024 | Purchase 261,110.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 261,110.12          | 261,110.12   | 261,110.12       |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 500,000.00 Units of BlackRock Liquidity FedFund @ \$1.00                             | 500,000.00          | 500,000.00   | 500,000.00       |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 6,705.03 Units of BlackRock Liquidity FedFund @ \$1.00                               | 6,705.03            | 6,705.03     | 6,705.03         |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 83,849.13 Units of BlackRock Liquidity FedFund @ \$1.00                              | 83,849.13           | 83,849.13    | 83,849.13        |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 0.13 Units of BlackRock Liquidity FedFund @ \$1.00                                   | 0.13                | 0.13         | 0.13             |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                         | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                     |                     |           |                  |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 1,306.25 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,306.25            | 1,306.25  | 1,306.25         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 2,666.80 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,666.80            | 2,666.80  | 2,666.80         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 409.76 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 409.76              | 409.76    | 409.76           |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 419.10 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 419.10              | 419.10    | 419.10           |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 4,649.06 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 4,649.06            | 4,649.06  | 4,649.06         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 132.28 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 132.28              | 132.28    | 132.28           |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 2,990.62 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,990.62            | 2,990.62  | 2,990.62         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 1,201.97 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,201.97            | 1,201.97  | 1,201.97         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 10.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 10.00               | 10.00     | 10.00            |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 12,631.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 12,631.67           | 12,631.67 | 12,631.67        |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 393.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 393.75              | 393.75    | 393.75           |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 167.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 167.50              | 167.50    | 167.50           |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 5,540.63 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 5,540.63            | 5,540.63  | 5,540.63         |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 1,694.15 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,694.15            | 1,694.15  | 1,694.15         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| March 5, 2024<br>March 5, 2024   | Purchase 40,417.51 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 40,417.51           | 40,417.51  | 40,417.51        |                          |
| March 5, 2024<br>March 5, 2024   | Purchase 352,829.05 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 352,829.05          | 352,829.05 | 352,829.05       |                          |
| March 6, 2024<br>March 6, 2024   | Purchase 16,076.48 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 16,076.48           | 16,076.48  | 16,076.48        |                          |
| March 6, 2024<br>March 6, 2024   | Purchase 378.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| March 6, 2024<br>March 6, 2024   | Purchase 1,399.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,399.04            | 1,399.04   | 1,399.04         |                          |
| March 7, 2024<br>March 7, 2024   | Purchase 124.87 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 124.87              | 124.87     | 124.87           |                          |
| March 8, 2024<br>March 8, 2024   | Purchase 32,899.21 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 32,899.21           | 32,899.21  | 32,899.21        |                          |
| March 8, 2024<br>March 8, 2024   | Purchase 240.38 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 240.38              | 240.38     | 240.38           |                          |
| March 8, 2024<br>March 8, 2024   | Purchase 525.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| March 11, 2024<br>March 11, 2024 | Purchase 11,325.18 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 11,325.18           | 11,325.18  | 11,325.18        |                          |
| March 11, 2024<br>March 11, 2024 | Purchase 1,304.05 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,304.05            | 1,304.05   | 1,304.05         |                          |
| March 12, 2024<br>March 12, 2024 | Purchase 598,330.16 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 598,330.16          | 598,330.16 | 598,330.16       |                          |
| March 12, 2024<br>March 12, 2024 | Purchase 312.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| March 12, 2024<br>March 12, 2024 | Purchase 278.24 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 278.24              | 278.24     | 278.24           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| March 12, 2024                | Purchase 699.52 Units of BlackRock Liquidity     | 699.52              | 699.52     | 699.52           |                          |
| March 12, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 13, 2024                | Purchase 581,637.22 Units of BlackRock Liquidity | 581,637.22          | 581,637.22 | 581,637.22       |                          |
| March 13, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 13, 2024                | Purchase 362.50 Units of BlackRock Liquidity     | 362.50              | 362.50     | 362.50           |                          |
| March 13, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 14, 2024                | Purchase 71.63 Units of BlackRock Liquidity      | 71.63               | 71.63      | 71.63            |                          |
| March 14, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 6,110.34 Units of BlackRock Liquidity   | 6,110.34            | 6,110.34   | 6,110.34         |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 546.02 Units of BlackRock Liquidity     | 546.02              | 546.02     | 546.02           |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 752.52 Units of BlackRock Liquidity     | 752.52              | 752.52     | 752.52           |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 515.08 Units of BlackRock Liquidity     | 515.08              | 515.08     | 515.08           |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 18, 2024                | Purchase 4,727.23 Units of BlackRock Liquidity   | 4,727.23            | 4,727.23   | 4,727.23         |                          |
| March 18, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 19, 2024                | Purchase 126,135.23 Units of BlackRock Liquidity | 126,135.23          | 126,135.23 | 126,135.23       |                          |
| March 19, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 20, 2024                | Purchase 8,363.46 Units of BlackRock Liquidity   | 8,363.46            | 8,363.46   | 8,363.46         |                          |
| March 20, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 20, 2024                | Purchase 4,054.46 Units of BlackRock Liquidity   | 4,054.46            | 4,054.46   | 4,054.46         |                          |
| March 20, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 20, 2024                | Purchase 2,421.75 Units of BlackRock Liquidity   | 2,421.75            | 2,421.75   | 2,421.75         |                          |
| March 20, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 21, 2024                | Purchase 15,087.49 Units of BlackRock Liquidity  | 15,087.49           | 15,087.49  | 15,087.49        |                          |
| March 21, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| March 21, 2024                | Purchase 875.00 Units of BlackRock Liquidity     | 875.00              | 875.00     | 875.00           |                          |
| March 21, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 21, 2024                | Purchase 3,354.17 Units of BlackRock Liquidity   | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| March 21, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 22, 2024                | Purchase 352.28 Units of BlackRock Liquidity     | 352.28              | 352.28     | 352.28           |                          |
| March 22, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 22, 2024                | Purchase 2,583.20 Units of BlackRock Liquidity   | 2,583.20            | 2,583.20   | 2,583.20         |                          |
| March 22, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 3,049.26 Units of BlackRock Liquidity   | 3,049.26            | 3,049.26   | 3,049.26         |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 402,800.00 Units of BlackRock Liquidity | 402,800.00          | 402,800.00 | 402,800.00       |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 23,137.36 Units of BlackRock Liquidity  | 23,137.36           | 23,137.36  | 23,137.36        |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 781.19 Units of BlackRock Liquidity     | 781.19              | 781.19     | 781.19           |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 755.73 Units of BlackRock Liquidity     | 755.73              | 755.73     | 755.73           |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 901.07 Units of BlackRock Liquidity     | 901.07              | 901.07     | 901.07           |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 27.99 Units of BlackRock Liquidity      | 27.99               | 27.99      | 27.99            |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 2,459.25 Units of BlackRock Liquidity   | 2,459.25            | 2,459.25   | 2,459.25         |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 26, 2024                | Purchase 425,630.33 Units of BlackRock Liquidity | 425,630.33          | 425,630.33 | 425,630.33       |                          |
| March 26, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 26, 2024                | Purchase 4,416.67 Units of BlackRock Liquidity   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| March 26, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                            | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                        |                     |              |                  |                          |
| March 26, 2024<br>March 26, 2024 | Purchase 313,687.53 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 313,687.53          | 313,687.53   | 313,687.53       |                          |
| March 27, 2024<br>March 27, 2024 | Purchase 2,132,276.15 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 2,132,276.15        | 2,132,276.15 | 2,132,276.15     |                          |
| March 27, 2024<br>March 27, 2024 | Purchase 86,119.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 86,119.13           | 86,119.13    | 86,119.13        |                          |
| March 27, 2024<br>March 27, 2024 | Purchase 126,015.63 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 126,015.63          | 126,015.63   | 126,015.63       |                          |
| March 28, 2024<br>March 28, 2024 | Purchase 1,267,650.51 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 1,267,650.51        | 1,267,650.51 | 1,267,650.51     |                          |
| March 28, 2024<br>March 28, 2024 | Purchase 8,056.58 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 8,056.58            | 8,056.58     | 8,056.58         |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 32,142.27 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 32,142.27           | 32,142.27    | 32,142.27        |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 3,261.27 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 3,261.27            | 3,261.27     | 3,261.27         |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 5,333.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 5,333.60            | 5,333.60     | 5,333.60         |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 824.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 824.67              | 824.67       | 824.67           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 447.95 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 447.95              | 447.95       | 447.95           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 389.12 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 389.12              | 389.12       | 389.12           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 141.61 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 141.61              | 141.61       | 141.61           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 7,255.47 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 7,255.47            | 7,255.47     | 7,255.47         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 5,011.41 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 5,011.41            | 5,011.41   | 5,011.41         |                          |
| April 2, 2024<br>April 2, 2024   | Purchase 1,068.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,068.75            | 1,068.75   | 1,068.75         |                          |
| April 2, 2024<br>April 2, 2024   | Purchase 553.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 553.13              | 553.13     | 553.13           |                          |
| April 2, 2024<br>April 2, 2024   | Purchase 1,716.01 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,716.01            | 1,716.01   | 1,716.01         |                          |
| April 3, 2024<br>April 3, 2024   | Purchase 550,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 550,000.00          | 550,000.00 | 550,000.00       |                          |
| April 3, 2024<br>April 3, 2024   | Purchase 3,918.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| April 3, 2024<br>April 3, 2024   | Purchase 270,588.90 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 270,588.90          | 270,588.90 | 270,588.90       |                          |
| April 4, 2024<br>April 4, 2024   | Purchase 378.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| April 4, 2024<br>April 4, 2024   | Purchase 1,311.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,311.60            | 1,311.60   | 1,311.60         |                          |
| April 5, 2024<br>April 5, 2024   | Purchase 71,050.15 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 71,050.15           | 71,050.15  | 71,050.15        |                          |
| April 5, 2024<br>April 5, 2024   | Purchase 2,421.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 2,421.00            | 2,421.00   | 2,421.00         |                          |
| April 5, 2024<br>April 5, 2024   | Purchase 9,518.87 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 9,518.87            | 9,518.87   | 9,518.87         |                          |
| April 10, 2024<br>April 10, 2024 | Purchase 815,532.16 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 815,532.16          | 815,532.16 | 815,532.16       |                          |
| April 10, 2024<br>April 10, 2024 | Purchase 525.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| April 10, 2024<br>April 10, 2024 | Purchase 13,908.43 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 13,908.43           | 13,908.43  | 13,908.43        |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 50,312.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 50,312.50           | 50,312.50  | 50,312.50        |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 13,064.96 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 13,064.96           | 13,064.96  | 13,064.96        |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 116.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 116.04              | 116.04     | 116.04           |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 2,450.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 2,450.00            | 2,450.00   | 2,450.00         |                          |
| April 12, 2024<br>April 12, 2024 | Purchase 296,270.48 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 296,270.48          | 296,270.48 | 296,270.48       |                          |
| April 12, 2024<br>April 12, 2024 | Purchase 204.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 204.67              | 204.67     | 204.67           |                          |
| April 16, 2024<br>April 16, 2024 | Purchase 14,689.92 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 14,689.92           | 14,689.92  | 14,689.92        |                          |
| April 17, 2024<br>April 17, 2024 | Purchase 232,802.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 232,802.13          | 232,802.13 | 232,802.13       |                          |
| April 18, 2024<br>April 18, 2024 | Purchase 31,948.64 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 31,948.64           | 31,948.64  | 31,948.64        |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 10,043.09 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 10,043.09           | 10,043.09  | 10,043.09        |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 934.43 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 934.43              | 934.43     | 934.43           |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 3,781.78 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 3,781.78            | 3,781.78   | 3,781.78         |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 31.59 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 31.59               | 31.59      | 31.59            |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                            | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                        |                     |              |                  |                          |
| April 22, 2024<br>April 22, 2024 | Purchase 730.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 730.75              | 730.75       | 730.75           |                          |
| April 22, 2024<br>April 22, 2024 | Purchase 6,257.31 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 6,257.31            | 6,257.31     | 6,257.31         |                          |
| April 22, 2024<br>April 22, 2024 | Purchase 315.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 315.60              | 315.60       | 315.60           |                          |
| April 22, 2024<br>April 22, 2024 | Purchase 3,458.20 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 3,458.20            | 3,458.20     | 3,458.20         |                          |
| April 22, 2024<br>April 22, 2024 | Purchase 292.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 292.50              | 292.50       | 292.50           |                          |
| April 22, 2024<br>April 22, 2024 | Purchase 3,354.17 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 3,354.17            | 3,354.17     | 3,354.17         |                          |
| April 22, 2024<br>April 22, 2024 | Purchase 17,335.01 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 17,335.01           | 17,335.01    | 17,335.01        |                          |
| April 23, 2024<br>April 23, 2024 | Purchase 615,295.79 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 615,295.79          | 615,295.79   | 615,295.79       |                          |
| April 23, 2024<br>April 23, 2024 | Purchase 144,753.30 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 144,753.30          | 144,753.30   | 144,753.30       |                          |
| April 24, 2024<br>April 24, 2024 | Purchase 962,125.45 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 962,125.45          | 962,125.45   | 962,125.45       |                          |
| April 24, 2024<br>April 24, 2024 | Purchase 323.83 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 323.83              | 323.83       | 323.83           |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 500,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 500,000.00          | 500,000.00   | 500,000.00       |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 1,508,898.86 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 1,508,898.86        | 1,508,898.86 | 1,508,898.86     |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 28,062.21 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 28,062.21           | 28,062.21    | 28,062.21        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 26.23 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 26.23               | 26.23      | 26.23            |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 1,976.26 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,976.26            | 1,976.26   | 1,976.26         |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 1,374.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,374.04            | 1,374.04   | 1,374.04         |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 4,416.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 4,027.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 4,027.70            | 4,027.70   | 4,027.70         |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 724,658.82 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 724,658.82          | 724,658.82 | 724,658.82       |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 2,650.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 2,650.00            | 2,650.00   | 2,650.00         |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 424,002.56 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 424,002.56          | 424,002.56 | 424,002.56       |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 163,435.44 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 163,435.44          | 163,435.44 | 163,435.44       |                          |
| April 29, 2024<br>April 29, 2024 | Purchase 285,085.96 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 285,085.96          | 285,085.96 | 285,085.96       |                          |
| April 29, 2024<br>April 29, 2024 | Purchase 48.20 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 48.20               | 48.20      | 48.20            |                          |
| April 29, 2024<br>April 29, 2024 | Purchase 86,942.10 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 86,942.10           | 86,942.10  | 86,942.10        |                          |
| April 30, 2024<br>April 30, 2024 | Purchase 647.78 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 647.78              | 647.78     | 647.78           |                          |
| April 30, 2024<br>April 30, 2024 | Purchase 3,059.32 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 3,059.32            | 3,059.32   | 3,059.32         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                         | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                     |                     |           |                  |                          |
| April 30, 2024<br>April 30, 2024 | Purchase 34,136.90 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 34,136.90           | 34,136.90 | 34,136.90        |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,666.80 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,666.80            | 2,666.80  | 2,666.80         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,123.28 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,123.28            | 2,123.28  | 2,123.28         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,868.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,868.75            | 2,868.75  | 2,868.75         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 1,862.24 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,862.24            | 1,862.24  | 1,862.24         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 433.74 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 433.74              | 433.74    | 433.74           |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 4,754.46 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 4,754.46            | 4,754.46  | 4,754.46         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 677.30 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 677.30              | 677.30    | 677.30           |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 137.32 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 137.32              | 137.32    | 137.32           |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,457.25 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,457.25            | 2,457.25  | 2,457.25         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 85,262.69 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 85,262.69           | 85,262.69 | 85,262.69        |                          |
| May 2, 2024<br>May 2, 2024       | Purchase 1,068.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,068.75            | 1,068.75  | 1,068.75         |                          |
| May 2, 2024<br>May 2, 2024       | Purchase 11,596.27 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 11,596.27           | 11,596.27 | 11,596.27        |                          |
| May 2, 2024<br>May 2, 2024       | Purchase 2,119.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,119.70            | 2,119.70  | 2,119.70         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                      |                     |            |                  |                          |
| May 2, 2024<br>May 2, 2024    | Purchase 553.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 553.13              | 553.13     | 553.13           |                          |
| May 2, 2024<br>May 2, 2024    | Purchase 6,820.39 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 6,820.39            | 6,820.39   | 6,820.39         |                          |
| May 3, 2024<br>May 3, 2024    | Purchase 183,751.31 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 183,751.31          | 183,751.31 | 183,751.31       |                          |
| May 3, 2024<br>May 3, 2024    | Purchase 151,758.43 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 151,758.43          | 151,758.43 | 151,758.43       |                          |
| May 3, 2024<br>May 3, 2024    | Purchase 3,697.97 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 3,697.97            | 3,697.97   | 3,697.97         |                          |
| May 6, 2024<br>May 6, 2024    | Purchase 150,045.61 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 150,045.61          | 150,045.61 | 150,045.61       |                          |
| May 6, 2024<br>May 6, 2024    | Purchase 378.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| May 6, 2024<br>May 6, 2024    | Purchase 427.58 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 427.58              | 427.58     | 427.58           |                          |
| May 7, 2024<br>May 7, 2024    | Purchase 210,551.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 210,551.52          | 210,551.52 | 210,551.52       |                          |
| May 8, 2024<br>May 8, 2024    | Purchase 639,610.29 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 639,610.29          | 639,610.29 | 639,610.29       |                          |
| May 8, 2024<br>May 8, 2024    | Purchase 20,111.20 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 20,111.20           | 20,111.20  | 20,111.20        |                          |
| May 9, 2024<br>May 9, 2024    | Purchase 70,525.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 70,525.00           | 70,525.00  | 70,525.00        |                          |
| May 9, 2024<br>May 9, 2024    | Purchase 40.02 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 40.02               | 40.02      | 40.02            |                          |
| May 9, 2024<br>May 9, 2024    | Purchase 2,245.83 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 2,245.83            | 2,245.83   | 2,245.83         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                            | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                        |                     |              |                  |                          |
| May 9, 2024<br>May 9, 2024    | Purchase 14,952.24 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 14,952.24           | 14,952.24    | 14,952.24        |                          |
| May 10, 2024<br>May 10, 2024  | Purchase 1,165,616.36 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 1,165,616.36        | 1,165,616.36 | 1,165,616.36     |                          |
| May 10, 2024<br>May 10, 2024  | Purchase 278.24 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 278.24              | 278.24       | 278.24           |                          |
| May 13, 2024<br>May 13, 2024  | Purchase 247,826.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 247,826.04          | 247,826.04   | 247,826.04       |                          |
| May 13, 2024<br>May 13, 2024  | Purchase 2,812.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 2,812.50            | 2,812.50     | 2,812.50         |                          |
| May 13, 2024<br>May 13, 2024  | Purchase 225.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 225.00              | 225.00       | 225.00           |                          |
| May 14, 2024<br>May 14, 2024  | Purchase 215,350.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 215,350.52          | 215,350.52   | 215,350.52       |                          |
| May 14, 2024<br>May 14, 2024  | Purchase 238.65 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 238.65              | 238.65       | 238.65           |                          |
| May 14, 2024<br>May 14, 2024  | Purchase 1,858.10 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,858.10            | 1,858.10     | 1,858.10         |                          |
| May 15, 2024<br>May 15, 2024  | Purchase 7,242.18 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 7,242.18            | 7,242.18     | 7,242.18         |                          |
| May 15, 2024<br>May 15, 2024  | Purchase 772.58 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 772.58              | 772.58       | 772.58           |                          |
| May 17, 2024<br>May 17, 2024  | Purchase 92.37 Units of BlackRock Liquidity<br>FedFund @ \$1.00        | 92.37               | 92.37        | 92.37            |                          |
| May 17, 2024<br>May 17, 2024  | Purchase 479.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 479.50              | 479.50       | 479.50           |                          |
| May 17, 2024<br>May 17, 2024  | Purchase 1,625.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,625.00            | 1,625.00     | 1,625.00         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| May 20, 2024                  | Purchase 7,441.80 Units of BlackRock Liquidity   | 7,441.80            | 7,441.80   | 7,441.80         |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 178.62 Units of BlackRock Liquidity     | 178.62              | 178.62     | 178.62           |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 2,421.75 Units of BlackRock Liquidity   | 2,421.75            | 2,421.75   | 2,421.75         |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 10,172.98 Units of BlackRock Liquidity  | 10,172.98           | 10,172.98  | 10,172.98        |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 26,300.12 Units of BlackRock Liquidity  | 26,300.12           | 26,300.12  | 26,300.12        |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 21, 2024                  | Purchase 1,798.30 Units of BlackRock Liquidity   | 1,798.30            | 1,798.30   | 1,798.30         |                          |
| May 21, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 21, 2024                  | Purchase 95,393.24 Units of BlackRock Liquidity  | 95,393.24           | 95,393.24  | 95,393.24        |                          |
| May 21, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 500,000.00 Units of BlackRock Liquidity | 500,000.00          | 500,000.00 | 500,000.00       |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 19,758.77 Units of BlackRock Liquidity  | 19,758.77           | 19,758.77  | 19,758.77        |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 5,937.37 Units of BlackRock Liquidity   | 5,937.37            | 5,937.37   | 5,937.37         |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 875.00 Units of BlackRock Liquidity     | 875.00              | 875.00     | 875.00           |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 28,940.30 Units of BlackRock Liquidity  | 28,940.30           | 28,940.30  | 28,940.30        |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 25,931.46 Units of BlackRock Liquidity  | 25,931.46           | 25,931.46  | 25,931.46        |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 23, 2024                  | Purchase 161,071.47 Units of BlackRock Liquidity | 161,071.47          | 161,071.47 | 161,071.47       |                          |
| May 23, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| May 23, 2024                  | Purchase 100,007.79 Units of BlackRock Liquidity | 100,007.79          | 100,007.79 | 100,007.79       |                          |
| May 23, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 23, 2024                  | Purchase 246,721.35 Units of BlackRock Liquidity | 246,721.35          | 246,721.35 | 246,721.35       |                          |
| May 23, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 24, 2024                  | Purchase 183,708.43 Units of BlackRock Liquidity | 183,708.43          | 183,708.43 | 183,708.43       |                          |
| May 24, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 24, 2024                  | Purchase 92.91 Units of BlackRock Liquidity      | 92.91               | 92.91      | 92.91            |                          |
| May 24, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 39,941.31 Units of BlackRock Liquidity  | 39,941.31           | 39,941.31  | 39,941.31        |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 2,650.00 Units of BlackRock Liquidity   | 2,650.00            | 2,650.00   | 2,650.00         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 256.95 Units of BlackRock Liquidity     | 256.95              | 256.95     | 256.95           |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 959.04 Units of BlackRock Liquidity     | 959.04              | 959.04     | 959.04           |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 2,339.40 Units of BlackRock Liquidity   | 2,339.40            | 2,339.40   | 2,339.40         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 9,192.13 Units of BlackRock Liquidity   | 9,192.13            | 9,192.13   | 9,192.13         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 9,994.36 Units of BlackRock Liquidity   | 9,994.36            | 9,994.36   | 9,994.36         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 29, 2024                  | Purchase 863,912.33 Units of BlackRock Liquidity | 863,912.33          | 863,912.33 | 863,912.33       |                          |
| May 29, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 29, 2024                  | Purchase 183,546.57 Units of BlackRock Liquidity | 183,546.57          | 183,546.57 | 183,546.57       |                          |
| May 29, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 29, 2024                  | Purchase 124,511.88 Units of BlackRock Liquidity | 124,511.88          | 124,511.88 | 124,511.88       |                          |
| May 29, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                            | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                        |                     |              |                  |                          |
| May 29, 2024<br>May 29, 2024  | Purchase 442.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 442.04              | 442.04       | 442.04           |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 651.54 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 651.54              | 651.54       | 651.54           |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 1,636,106.02 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 1,636,106.02        | 1,636,106.02 | 1,636,106.02     |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 392.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 392.52              | 392.52       | 392.52           |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 6,328.47 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 6,328.47            | 6,328.47     | 6,328.47         |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 8,202.35 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 8,202.35            | 8,202.35     | 8,202.35         |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 2,000,000.00 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 2,000,000.00        | 2,000,000.00 | 2,000,000.00     |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 24,663.56 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 24,663.56           | 24,663.56    | 24,663.56        |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 553.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 553.13              | 553.13       | 553.13           |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 1,068.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,068.75            | 1,068.75     | 1,068.75         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 1,614.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,614.75            | 1,614.75     | 1,614.75         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 1,076.85 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,076.85            | 1,076.85     | 1,076.85         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 2,539.81 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 2,539.81            | 2,539.81     | 2,539.81         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 449.71 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 449.71              | 449.71       | 449.71           |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                         | Par Value or Shares | Cash          | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-----------------------------------------------------|---------------------|---------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                     |                     |               |                  |                          |
| June 3, 2024                  | Purchase 1,555.01 Units of BlackRock Liquidity      | 1,555.01            | 1,555.01      | 1,555.01         |                          |
| June 3, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 3, 2024                  | Purchase 4,480.46 Units of BlackRock Liquidity      | 4,480.46            | 4,480.46      | 4,480.46         |                          |
| June 3, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 3, 2024                  | Purchase 695.89 Units of BlackRock Liquidity        | 695.89              | 695.89        | 695.89           |                          |
| June 3, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 3, 2024                  | Purchase 142.60 Units of BlackRock Liquidity        | 142.60              | 142.60        | 142.60           |                          |
| June 3, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 4, 2024                  | Purchase 1,406.99 Units of BlackRock Liquidity      | 1,406.99            | 1,406.99      | 1,406.99         |                          |
| June 4, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 5, 2024                  | Purchase 42.89 Units of BlackRock Liquidity         | 42.89               | 42.89         | 42.89            |                          |
| June 5, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 5, 2024                  | Purchase 47,452.84 Units of BlackRock Liquidity     | 47,452.84           | 47,452.84     | 47,452.84        |                          |
| June 5, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 6, 2024                  | Purchase 4,573.53 Units of BlackRock Liquidity      | 4,573.53            | 4,573.53      | 4,573.53         |                          |
| June 6, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 6, 2024                  | Purchase 16,967,589.17 Units of BlackRock Liquidity | 16,967,589.17       | 16,967,589.17 | 16,967,589.17    |                          |
| June 6, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 6, 2024                  | Purchase 55,000.00 Units of BlackRock Liquidity     | 55,000.00           | 55,000.00     | 55,000.00        |                          |
| June 6, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 6, 2024                  | Purchase 15,072.47 Units of BlackRock Liquidity     | 15,072.47           | 15,072.47     | 15,072.47        |                          |
| June 6, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 7, 2024                  | Purchase 643.84 Units of BlackRock Liquidity        | 643.84              | 643.84        | 643.84           |                          |
| June 7, 2024                  | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 10, 2024                 | Purchase 117,401.66 Units of BlackRock Liquidity    | 117,401.66          | 117,401.66    | 117,401.66       |                          |
| June 10, 2024                 | FedFund @ \$1.00                                    |                     |               |                  |                          |
| June 10, 2024                 | Purchase 3,652.08 Units of BlackRock Liquidity      | 3,652.08            | 3,652.08      | 3,652.08         |                          |
| June 10, 2024                 | FedFund @ \$1.00                                    |                     |               |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| June 10, 2024                 | Purchase 378.13 Units of BlackRock Liquidity     | 378.13              | 378.13     | 378.13           |                          |
| June 10, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 345,199.26 Units of BlackRock Liquidity | 345,199.26          | 345,199.26 | 345,199.26       |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 40.02 Units of BlackRock Liquidity      | 40.02               | 40.02      | 40.02            |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 2,450.00 Units of BlackRock Liquidity   | 2,450.00            | 2,450.00   | 2,450.00         |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 6,973.88 Units of BlackRock Liquidity   | 6,973.88            | 6,973.88   | 6,973.88         |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 12, 2024                 | Purchase 226,938.62 Units of BlackRock Liquidity | 226,938.62          | 226,938.62 | 226,938.62       |                          |
| June 12, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 12, 2024                 | Purchase 76.02 Units of BlackRock Liquidity      | 76.02               | 76.02      | 76.02            |                          |
| June 12, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 12, 2024                 | Purchase 4,630.66 Units of BlackRock Liquidity   | 4,630.66            | 4,630.66   | 4,630.66         |                          |
| June 12, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 322,443.89 Units of BlackRock Liquidity | 322,443.89          | 322,443.89 | 322,443.89       |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 71.63 Units of BlackRock Liquidity      | 71.63               | 71.63      | 71.63            |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 362.50 Units of BlackRock Liquidity     | 362.50              | 362.50     | 362.50           |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 50,000.00 Units of BlackRock Liquidity  | 50,000.00           | 50,000.00  | 50,000.00        |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 14, 2024                 | Purchase 160,526.77 Units of BlackRock Liquidity | 160,526.77          | 160,526.77 | 160,526.77       |                          |
| June 14, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 14, 2024                 | Purchase 417.40 Units of BlackRock Liquidity     | 417.40              | 417.40     | 417.40           |                          |
| June 14, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| June 17, 2024                 | Purchase 24,578.48 Units of BlackRock Liquidity  | 24,578.48           | 24,578.48  | 24,578.48        |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 6,376.51 Units of BlackRock Liquidity   | 6,376.51            | 6,376.51   | 6,376.51         |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 922.65 Units of BlackRock Liquidity     | 922.65              | 922.65     | 922.65           |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 1,625.00 Units of BlackRock Liquidity   | 1,625.00            | 1,625.00   | 1,625.00         |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 343.30 Units of BlackRock Liquidity     | 343.30              | 343.30     | 343.30           |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 19,303.68 Units of BlackRock Liquidity  | 19,303.68           | 19,303.68  | 19,303.68        |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 18, 2024                 | Purchase 669.96 Units of BlackRock Liquidity     | 669.96              | 669.96     | 669.96           |                          |
| June 18, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 1,596.68 Units of BlackRock Liquidity   | 1,596.68            | 1,596.68   | 1,596.68         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 4,764.16 Units of BlackRock Liquidity   | 4,764.16            | 4,764.16   | 4,764.16         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 1,923.68 Units of BlackRock Liquidity   | 1,923.68            | 1,923.68   | 1,923.68         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 2,421.75 Units of BlackRock Liquidity   | 2,421.75            | 2,421.75   | 2,421.75         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 48,096.28 Units of BlackRock Liquidity  | 48,096.28           | 48,096.28  | 48,096.28        |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 21, 2024                 | Purchase 280,838.35 Units of BlackRock Liquidity | 280,838.35          | 280,838.35 | 280,838.35       |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 21, 2024                 | Purchase 875.00 Units of BlackRock Liquidity     | 875.00              | 875.00     | 875.00           |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| June 21, 2024                 | Purchase 42,868.98 Units of BlackRock Liquidity  | 42,868.98           | 42,868.98  | 42,868.98        |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 21, 2024                 | Purchase 1,396.87 Units of BlackRock Liquidity   | 1,396.87            | 1,396.87   | 1,396.87         |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 24, 2024                 | Purchase 497,241.44 Units of BlackRock Liquidity | 497,241.44          | 497,241.44 | 497,241.44       |                          |
| June 24, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 24, 2024                 | Purchase 2,583.20 Units of BlackRock Liquidity   | 2,583.20            | 2,583.20   | 2,583.20         |                          |
| June 24, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 24, 2024                 | Purchase 93,730.52 Units of BlackRock Liquidity  | 93,730.52           | 93,730.52  | 93,730.52        |                          |
| June 24, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 388,538.91 Units of BlackRock Liquidity | 388,538.91          | 388,538.91 | 388,538.91       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 553,559.83 Units of BlackRock Liquidity | 553,559.83          | 553,559.83 | 553,559.83       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 26,129.17 Units of BlackRock Liquidity  | 26,129.17           | 26,129.17  | 26,129.17        |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 2,082.14 Units of BlackRock Liquidity   | 2,082.14            | 2,082.14   | 2,082.14         |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 710,000.00 Units of BlackRock Liquidity | 710,000.00          | 710,000.00 | 710,000.00       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 146,145.05 Units of BlackRock Liquidity | 146,145.05          | 146,145.05 | 146,145.05       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 26, 2024                 | Purchase 614,032.03 Units of BlackRock Liquidity | 614,032.03          | 614,032.03 | 614,032.03       |                          |
| June 26, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 26, 2024                 | Purchase 2,650.00 Units of BlackRock Liquidity   | 2,650.00            | 2,650.00   | 2,650.00         |                          |
| June 26, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 26, 2024                 | Purchase 136,715.14 Units of BlackRock Liquidity | 136,715.14          | 136,715.14 | 136,715.14       |                          |
| June 26, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash                    | Federal Tax Cost        | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|-------------------------|-------------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |                         |                         |                          |
| June 27, 2024                 | Purchase 1,154,418.80 Units of BlackRock           | 1,154,418.80        | 1,154,418.80            | 1,154,418.80            |                          |
| June 27, 2024                 | Liquidity FedFund @ \$1.00                         |                     |                         |                         |                          |
| June 27, 2024                 | Purchase 1,396.87 Units of BlackRock Liquidity     | 1,396.87            | 1,396.87                | 1,396.87                |                          |
| June 27, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| June 28, 2024                 | Purchase 531,496.00 Units of BlackRock Liquidity   | 531,496.00          | 531,496.00              | 531,496.00              |                          |
| June 28, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| June 28, 2024                 | Purchase 254,652.85 Units of BlackRock Liquidity   | 254,652.85          | 254,652.85              | 254,652.85              |                          |
| June 28, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| June 28, 2024                 | Purchase 175,932.77 Units of BlackRock Liquidity   | 175,932.77          | 175,932.77              | 175,932.77              |                          |
| June 28, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| <b>Total Purchases</b>        |                                                    |                     | <b>\$102,083,404.63</b> | <b>\$102,083,404.63</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                    |                     |                         |                         |                          |
| July 3, 2023                  | Sale 103,002.49 Units of BlackRock Liquidity Funds | 103,002.49          | 103,002.49              | 103,002.49              |                          |
| July 3, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 5, 2023                  | Sale 236,798.29 Units of BlackRock Liquidity Funds | 236,798.29          | 236,798.29              | 236,798.29              |                          |
| July 5, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 6, 2023                  | Sale 579,580.37 Units of BlackRock Liquidity Funds | 579,580.37          | 579,580.37              | 579,580.37              |                          |
| July 6, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 11, 2023                 | Sale 9,167.22 Units of BlackRock Liquidity Funds   | 9,167.22            | 9,167.22                | 9,167.22                |                          |
| July 11, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 13, 2023                 | Sale 33,151.36 Units of BlackRock Liquidity Funds  | 33,151.36           | 33,151.36               | 33,151.36               |                          |
| July 13, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 17, 2023                 | Sale 418,027.45 Units of BlackRock Liquidity Funds | 418,027.45          | 418,027.45              | 418,027.45              |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 17, 2023                 | Sale 1,825.67 Units of BlackRock Liquidity Funds   | 1,825.67            | 1,825.67                | 1,825.67                |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 17, 2023                 | Sale 212.13 Units of BlackRock Liquidity Funds     | 212.13              | 212.13                  | 212.13                  |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                          | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                      |                     |              |                  |                          |
| July 17, 2023                 | Sale 265.02 Units of BlackRock Liquidity Funds       | 265.02              | 265.02       | 265.02           |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 17, 2023                 | Sale 29.06 Units of BlackRock Liquidity Funds        | 29.06               | 29.06        | 29.06            |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 17, 2023                 | Sale 1,342.96 Units of BlackRock Liquidity Funds     | 1,342.96            | 1,342.96     | 1,342.96         |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 18, 2023                 | Sale 2,556.39 Units of BlackRock Liquidity Funds     | 2,556.39            | 2,556.39     | 2,556.39         |                          |
| July 18, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 19, 2023                 | Sale 7,994.18 Units of BlackRock Liquidity Funds     | 7,994.18            | 7,994.18     | 7,994.18         |                          |
| July 19, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 20, 2023                 | Sale 8,476.21 Units of BlackRock Liquidity Funds     | 8,476.21            | 8,476.21     | 8,476.21         |                          |
| July 20, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 26, 2023                 | Sale 68,938.76 Units of BlackRock Liquidity Funds    | 68,938.76           | 68,938.76    | 68,938.76        |                          |
| July 26, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 27, 2023                 | Sale 30.00 Units of BlackRock Liquidity Funds        | 30.00               | 30.00        | 30.00            |                          |
| July 27, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 27, 2023                 | Sale 1.39 Units of BlackRock Liquidity Funds         | 1.39                | 1.39         | 1.39             |                          |
| July 27, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 31, 2023                 | Sale 60,000.00 Units of BlackRock Liquidity Funds    | 60,000.00           | 60,000.00    | 60,000.00        |                          |
| July 31, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 31, 2023                 | Sale 2,809,503.58 Units of BlackRock Liquidity Funds | 2,809,503.58        | 2,809,503.58 | 2,809,503.58     |                          |
| July 31, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| August 1, 2023                | Sale 70,488.74 Units of BlackRock Liquidity Funds    | 70,488.74           | 70,488.74    | 70,488.74        |                          |
| August 1, 2023                | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| August 1, 2023                | Sale 11,302.83 Units of BlackRock Liquidity Funds    | 11,302.83           | 11,302.83    | 11,302.83        |                          |
| August 1, 2023                | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| August 2, 2023                | Sale 108,295.64 Units of BlackRock Liquidity Funds   | 108,295.64          | 108,295.64   | 108,295.64       |                          |
| August 2, 2023                | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                              |                     |              |                  |                          |
| August 3, 2023<br>August 3, 2023   | Sale 645,243.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 645,243.12          | 645,243.12   | 645,243.12       |                          |
| August 3, 2023<br>August 3, 2023   | Sale 20,391.17 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 20,391.17           | 20,391.17    | 20,391.17        |                          |
| August 9, 2023<br>August 9, 2023   | Sale 21,208.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 21,208.69           | 21,208.69    | 21,208.69        |                          |
| August 11, 2023<br>August 11, 2023 | Sale 95,264.31 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 95,264.31           | 95,264.31    | 95,264.31        |                          |
| August 15, 2023<br>August 15, 2023 | Sale 1,351.29 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,351.29            | 1,351.29     | 1,351.29         |                          |
| August 15, 2023<br>August 15, 2023 | Sale 28.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.83               | 28.83        | 28.83            |                          |
| August 15, 2023<br>August 15, 2023 | Sale 2,188,996.93 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 2,188,996.93        | 2,188,996.93 | 2,188,996.93     |                          |
| August 15, 2023<br>August 15, 2023 | Sale 1,782.36 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,782.36            | 1,782.36     | 1,782.36         |                          |
| August 15, 2023<br>August 15, 2023 | Sale 87.31 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 87.31               | 87.31        | 87.31            |                          |
| August 15, 2023<br>August 15, 2023 | Sale 256.96 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 256.96              | 256.96       | 256.96           |                          |
| August 15, 2023<br>August 15, 2023 | Sale 117,863.05 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 117,863.05          | 117,863.05   | 117,863.05       |                          |
| August 21, 2023<br>August 21, 2023 | Sale 2,584.63 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 2,584.63            | 2,584.63     | 2,584.63         |                          |
| August 21, 2023<br>August 21, 2023 | Sale 79.18 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 79.18               | 79.18        | 79.18            |                          |
| August 22, 2023<br>August 22, 2023 | Sale 23,022.07 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 23,022.07           | 23,022.07    | 23,022.07        |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date            | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                              |                     |              |                  |                          |
| August 22, 2023<br>August 22, 2023       | Sale 79.19 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 79.19               | 79.19        | 79.19            |                          |
| August 23, 2023<br>August 23, 2023       | Sale 281,855.66 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 281,855.66          | 281,855.66   | 281,855.66       |                          |
| August 24, 2023<br>August 24, 2023       | Sale 1,970.44 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,970.44            | 1,970.44     | 1,970.44         |                          |
| August 29, 2023<br>August 29, 2023       | Sale 283.78 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 283.78              | 283.78       | 283.78           |                          |
| August 29, 2023<br>August 29, 2023       | Sale 43,626.51 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 43,626.51           | 43,626.51    | 43,626.51        |                          |
| August 31, 2023<br>August 31, 2023       | Sale 4,010,220.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 4,010,220.51        | 4,010,220.51 | 4,010,220.51     |                          |
| September 1, 2023<br>September 1, 2023   | Sale 59,706.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 59,706.00           | 59,706.00    | 59,706.00        |                          |
| September 6, 2023<br>September 6, 2023   | Sale 553,120.59 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 553,120.59          | 553,120.59   | 553,120.59       |                          |
| September 8, 2023<br>September 8, 2023   | Sale 12,598.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 12,598.67           | 12,598.67    | 12,598.67        |                          |
| September 12, 2023<br>September 12, 2023 | Sale 21,144.91 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 21,144.91           | 21,144.91    | 21,144.91        |                          |
| September 13, 2023<br>September 13, 2023 | Sale 1,781.18 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,781.18            | 1,781.18     | 1,781.18         |                          |
| September 14, 2023<br>September 14, 2023 | Sale 10,579.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 10,579.13           | 10,579.13    | 10,579.13        |                          |
| September 15, 2023<br>September 15, 2023 | Sale 1,761.29 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,761.29            | 1,761.29     | 1,761.29         |                          |
| September 15, 2023<br>September 15, 2023 | Sale 28.89 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.89               | 28.89        | 28.89            |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                    |                     |            |                  |                          |
| September 15, 2023            | Sale 148.65 Units of BlackRock Liquidity Funds     | 148.65              | 148.65     | 148.65           |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 257.67 Units of BlackRock Liquidity Funds     | 257.67              | 257.67     | 257.67           |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 1,359.83 Units of BlackRock Liquidity Funds   | 1,359.83            | 1,359.83   | 1,359.83         |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 474,319.58 Units of BlackRock Liquidity Funds | 474,319.58          | 474,319.58 | 474,319.58       |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 393,336.60 Units of BlackRock Liquidity Funds | 393,336.60          | 393,336.60 | 393,336.60       |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 18, 2023            | Sale 630.86 Units of BlackRock Liquidity Funds     | 630.86              | 630.86     | 630.86           |                          |
| September 18, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 19, 2023            | Sale 24,828.90 Units of BlackRock Liquidity Funds  | 24,828.90           | 24,828.90  | 24,828.90        |                          |
| September 19, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 20, 2023            | Sale 170,479.55 Units of BlackRock Liquidity Funds | 170,479.55          | 170,479.55 | 170,479.55       |                          |
| September 20, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 20, 2023            | Sale 27,659.16 Units of BlackRock Liquidity Funds  | 27,659.16           | 27,659.16  | 27,659.16        |                          |
| September 20, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 25, 2023            | Sale 77,220.61 Units of BlackRock Liquidity Funds  | 77,220.61           | 77,220.61  | 77,220.61        |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 25, 2023            | Sale 419,477.72 Units of BlackRock Liquidity Funds | 419,477.72          | 419,477.72 | 419,477.72       |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 27, 2023            | Sale 411,023.72 Units of BlackRock Liquidity Funds | 411,023.72          | 411,023.72 | 411,023.72       |                          |
| September 27, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 27, 2023            | Sale 20.00 Units of BlackRock Liquidity Funds      | 20.00               | 20.00      | 20.00            |                          |
| September 27, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 28, 2023            | Sale 303,168.64 Units of BlackRock Liquidity Funds | 303,168.64          | 303,168.64 | 303,168.64       |                          |
| September 28, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                               | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                           |                     |              |                  |                          |
| October 2, 2023<br>October 2, 2023   | Sale 2,928,089.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 2,928,089.38        | 2,928,089.38 | 2,928,089.38     |                          |
| October 3, 2023<br>October 3, 2023   | Sale 240,717.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 240,717.49          | 240,717.49   | 240,717.49       |                          |
| October 4, 2023<br>October 4, 2023   | Sale 75,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 75,000.00           | 75,000.00    | 75,000.00        |                          |
| October 4, 2023<br>October 4, 2023   | Sale 900,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 900,000.00          | 900,000.00   | 900,000.00       |                          |
| October 5, 2023<br>October 5, 2023   | Sale 535,869.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 535,869.05          | 535,869.05   | 535,869.05       |                          |
| October 5, 2023<br>October 5, 2023   | Sale 600,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 600,000.00          | 600,000.00   | 600,000.00       |                          |
| October 13, 2023<br>October 13, 2023 | Sale 721,515.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 721,515.40          | 721,515.40   | 721,515.40       |                          |
| October 16, 2023<br>October 16, 2023 | Sale 28.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00        | 28.98               | 28.98        | 28.98            |                          |
| October 16, 2023<br>October 16, 2023 | Sale 972,666.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 972,666.99          | 972,666.99   | 972,666.99       |                          |
| October 16, 2023<br>October 16, 2023 | Sale 1,716.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 1,716.61            | 1,716.61     | 1,716.61         |                          |
| October 16, 2023<br>October 16, 2023 | Sale 258.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 258.72              | 258.72       | 258.72           |                          |
| October 16, 2023<br>October 16, 2023 | Sale 145.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 145.01              | 145.01       | 145.01           |                          |
| October 16, 2023<br>October 16, 2023 | Sale 1,364.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 1,364.13            | 1,364.13     | 1,364.13         |                          |
| October 23, 2023<br>October 23, 2023 | Sale 125,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 125,000.00          | 125,000.00   | 125,000.00       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                              |                     |              |                  |                          |
| October 25, 2023<br>October 25, 2023   | Sale 448,547.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 448,547.28          | 448,547.28   | 448,547.28       |                          |
| October 27, 2023<br>October 27, 2023   | Sale 13,972.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 13,972.03           | 13,972.03    | 13,972.03        |                          |
| October 31, 2023<br>October 31, 2023   | Sale 1,919,399.31 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 1,919,399.31        | 1,919,399.31 | 1,919,399.31     |                          |
| November 1, 2023<br>November 1, 2023   | Sale 180,884.58 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 180,884.58          | 180,884.58   | 180,884.58       |                          |
| November 1, 2023<br>November 1, 2023   | Sale 536,351.24 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 536,351.24          | 536,351.24   | 536,351.24       |                          |
| November 2, 2023<br>November 2, 2023   | Sale 150,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 150,000.00          | 150,000.00   | 150,000.00       |                          |
| November 3, 2023<br>November 3, 2023   | Sale 649,554.57 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 649,554.57          | 649,554.57   | 649,554.57       |                          |
| November 3, 2023<br>November 3, 2023   | Sale 536,351.24 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 536,351.24          | 536,351.24   | 536,351.24       |                          |
| November 3, 2023<br>November 3, 2023   | Sale 20.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 20.00               | 20.00        | 20.00            |                          |
| November 13, 2023<br>November 13, 2023 | Sale 261,539.30 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 261,539.30          | 261,539.30   | 261,539.30       |                          |
| November 15, 2023<br>November 15, 2023 | Sale 1,369.49 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,369.49            | 1,369.49     | 1,369.49         |                          |
| November 15, 2023<br>November 15, 2023 | Sale 28.47 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.47               | 28.47        | 28.47            |                          |
| November 15, 2023<br>November 15, 2023 | Sale 2,653,858.86 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 2,653,858.86        | 2,653,858.86 | 2,653,858.86     |                          |
| November 15, 2023<br>November 15, 2023 | Sale 1,708.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,708.83            | 1,708.83     | 1,708.83         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                              |                     |              |                  |                          |
| November 15, 2023<br>November 15, 2023 | Sale 324.66 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 324.66              | 324.66       | 324.66           |                          |
| November 15, 2023<br>November 15, 2023 | Sale 233.41 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 233.41              | 233.41       | 233.41           |                          |
| November 15, 2023<br>November 15, 2023 | Sale 22,260.56 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 22,260.56           | 22,260.56    | 22,260.56        |                          |
| November 22, 2023<br>November 22, 2023 | Sale 1,984.57 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,984.57            | 1,984.57     | 1,984.57         |                          |
| November 22, 2023<br>November 22, 2023 | Sale 64,061.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 64,061.02           | 64,061.02    | 64,061.02        |                          |
| November 24, 2023<br>November 24, 2023 | Sale 184,951.22 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 184,951.22          | 184,951.22   | 184,951.22       |                          |
| November 30, 2023<br>November 30, 2023 | Sale 2,385,354.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 2,385,354.39        | 2,385,354.39 | 2,385,354.39     |                          |
| December 1, 2023<br>December 1, 2023   | Sale 400,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| December 4, 2023<br>December 4, 2023   | Sale 556,455.60 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 556,455.60          | 556,455.60   | 556,455.60       |                          |
| December 8, 2023<br>December 8, 2023   | Sale 3,084.11 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 3,084.11            | 3,084.11     | 3,084.11         |                          |
| December 13, 2023<br>December 13, 2023 | Sale 226,321.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 226,321.28          | 226,321.28   | 226,321.28       |                          |
| December 13, 2023<br>December 13, 2023 | Sale 514.76 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 514.76              | 514.76       | 514.76           |                          |
| December 15, 2023<br>December 15, 2023 | Sale 1,383.72 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,383.72            | 1,383.72     | 1,383.72         |                          |
| December 15, 2023<br>December 15, 2023 | Sale 164.01 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 164.01              | 164.01       | 164.01           |                          |

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| Trade Date<br>Settlement Date          | Description                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                            |                     |            |                  |                          |
| December 15, 2023<br>December 15, 2023 | Sale 247.57 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 247.57              | 247.57     | 247.57           |                          |
| December 15, 2023<br>December 15, 2023 | Sale 28.29 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 28.29               | 28.29      | 28.29            |                          |
| December 15, 2023<br>December 15, 2023 | Sale 772,472.80 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 772,472.80          | 772,472.80 | 772,472.80       |                          |
| December 15, 2023<br>December 15, 2023 | Sale 1,770.41 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 1,770.41            | 1,770.41   | 1,770.41         |                          |
| December 18, 2023<br>December 18, 2023 | Sale 4,049.40 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 4,049.40            | 4,049.40   | 4,049.40         |                          |
| December 19, 2023<br>December 19, 2023 | Sale 38,975.71 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00  | 38,975.71           | 38,975.71  | 38,975.71        |                          |
| December 20, 2023<br>December 20, 2023 | Sale 124,053.42 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 124,053.42          | 124,053.42 | 124,053.42       |                          |
| December 21, 2023<br>December 21, 2023 | Sale 6,346.87 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 6,346.87            | 6,346.87   | 6,346.87         |                          |
| December 22, 2023<br>December 22, 2023 | Sale 834.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 834.83              | 834.83     | 834.83           |                          |
| December 22, 2023<br>December 22, 2023 | Sale 150,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 150,000.00          | 150,000.00 | 150,000.00       |                          |
| December 27, 2023<br>December 27, 2023 | Sale 45,212.94 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00  | 45,212.94           | 45,212.94  | 45,212.94        |                          |
| December 27, 2023<br>December 27, 2023 | Sale 426,765.26 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 426,765.26          | 426,765.26 | 426,765.26       |                          |
| December 27, 2023<br>December 27, 2023 | Sale 1.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 1.28                | 1.28       | 1.28             |                          |
| January 2, 2024<br>January 2, 2024     | Sale 624,275.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 624,275.83          | 624,275.83 | 624,275.83       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                          | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                      |                     |              |                  |                          |
| January 8, 2024               | Sale 500,067.87 Units of BlackRock Liquidity Funds   | 500,067.87          | 500,067.87   | 500,067.87       |                          |
| January 8, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 9, 2024               | Sale 491.85 Units of BlackRock Liquidity Funds       | 491.85              | 491.85       | 491.85           |                          |
| January 9, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 11, 2024              | Sale 17,787.18 Units of BlackRock Liquidity Funds    | 17,787.18           | 17,787.18    | 17,787.18        |                          |
| January 11, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 12, 2024              | Sale 92,405.68 Units of BlackRock Liquidity Funds    | 92,405.68           | 92,405.68    | 92,405.68        |                          |
| January 12, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 246.82 Units of BlackRock Liquidity Funds       | 246.82              | 246.82       | 246.82           |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 28.20 Units of BlackRock Liquidity Funds        | 28.20               | 28.20        | 28.20            |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 1,174,164.06 Units of BlackRock Liquidity Funds | 1,174,164.06        | 1,174,164.06 | 1,174,164.06     |                          |
| January 16, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 16, 2024              | Sale 1,829.78 Units of BlackRock Liquidity Funds     | 1,829.78            | 1,829.78     | 1,829.78         |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 137.95 Units of BlackRock Liquidity Funds       | 137.95              | 137.95       | 137.95           |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 19, 2024              | Sale 400,000.00 Units of BlackRock Liquidity Funds   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| January 19, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 22, 2024              | Sale 400,000.00 Units of BlackRock Liquidity Funds   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| January 22, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 23, 2024              | Sale 94,074.71 Units of BlackRock Liquidity Funds    | 94,074.71           | 94,074.71    | 94,074.71        |                          |
| January 23, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 31, 2024              | Sale 400,000.00 Units of BlackRock Liquidity Funds   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| January 31, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 31, 2024              | Sale 2,610,388.04 Units of BlackRock Liquidity Funds | 2,610,388.04        | 2,610,388.04 | 2,610,388.04     |                          |
| January 31, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                              |                     |              |                  |                          |
| February 1, 2024<br>February 1, 2024   | Sale 147,869.32 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 147,869.32          | 147,869.32   | 147,869.32       |                          |
| February 5, 2024<br>February 5, 2024   | Sale 566,537.63 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 566,537.63          | 566,537.63   | 566,537.63       |                          |
| February 13, 2024<br>February 13, 2024 | Sale 278,915.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 278,915.69          | 278,915.69   | 278,915.69       |                          |
| February 15, 2024<br>February 15, 2024 | Sale 28.16 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.16               | 28.16        | 28.16            |                          |
| February 15, 2024<br>February 15, 2024 | Sale 1,775,886.14 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 1,775,886.14        | 1,775,886.14 | 1,775,886.14     |                          |
| February 15, 2024<br>February 15, 2024 | Sale 1,835.88 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,835.88            | 1,835.88     | 1,835.88         |                          |
| February 15, 2024<br>February 15, 2024 | Sale 141.39 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 141.39              | 141.39       | 141.39           |                          |
| February 15, 2024<br>February 15, 2024 | Sale 246.36 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 246.36              | 246.36       | 246.36           |                          |
| February 20, 2024<br>February 20, 2024 | Sale 375,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 375,000.00          | 375,000.00   | 375,000.00       |                          |
| February 20, 2024<br>February 20, 2024 | Sale 11,015.20 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 11,015.20           | 11,015.20    | 11,015.20        |                          |
| February 21, 2024<br>February 21, 2024 | Sale 5,589.04 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 5,589.04            | 5,589.04     | 5,589.04         |                          |
| February 27, 2024<br>February 27, 2024 | Sale 177,247.45 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 177,247.45          | 177,247.45   | 177,247.45       |                          |
| February 27, 2024<br>February 27, 2024 | Sale 4,000,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 4,000,000.00        | 4,000,000.00 | 4,000,000.00     |                          |
| February 28, 2024<br>February 28, 2024 | Sale 280,211.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 280,211.02          | 280,211.02   | 280,211.02       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                        | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                    |                     |              |                  |                          |
| February 29, 2024<br>February 29, 2024 | Sale 2,740,382.76 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 2,740,382.76        | 2,740,382.76 | 2,740,382.76     |                          |
| February 29, 2024<br>February 29, 2024 | Sale 257,355.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 257,355.00          | 257,355.00   | 257,355.00       |                          |
| March 1, 2024<br>March 1, 2024         | Sale 181,533.14 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 181,533.14          | 181,533.14   | 181,533.14       |                          |
| March 1, 2024<br>March 1, 2024         | Sale 425,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 425,000.00          | 425,000.00   | 425,000.00       |                          |
| March 4, 2024<br>March 4, 2024         | Sale 722,800.85 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 722,800.85          | 722,800.85   | 722,800.85       |                          |
| March 5, 2024<br>March 5, 2024         | Sale 190,291.41 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 190,291.41          | 190,291.41   | 190,291.41       |                          |
| March 7, 2024<br>March 7, 2024         | Sale 48,233.96 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 48,233.96           | 48,233.96    | 48,233.96        |                          |
| March 7, 2024<br>March 7, 2024         | Sale 424,308.64 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 424,308.64          | 424,308.64   | 424,308.64       |                          |
| March 11, 2024<br>March 11, 2024       | Sale 400,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| March 11, 2024<br>March 11, 2024       | Sale 1,020,906.49 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 1,020,906.49        | 1,020,906.49 | 1,020,906.49     |                          |
| March 12, 2024<br>March 12, 2024       | Sale 10,039.30 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 10,039.30           | 10,039.30    | 10,039.30        |                          |
| March 13, 2024<br>March 13, 2024       | Sale 393,681.18 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 393,681.18          | 393,681.18   | 393,681.18       |                          |
| March 15, 2024<br>March 15, 2024       | Sale 1,408.58 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 1,408.58            | 1,408.58     | 1,408.58         |                          |
| March 15, 2024<br>March 15, 2024       | Sale 1,185,911.14 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 1,185,911.14        | 1,185,911.14 | 1,185,911.14     |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                     | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                 |                     |              |                  |                          |
| March 15, 2024<br>March 15, 2024 | Sale 1,876.37 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,876.37            | 1,876.37     | 1,876.37         |                          |
| March 15, 2024<br>March 15, 2024 | Sale 27.52 Units of BlackRock Liquidity FedFund @ \$1.00        | 27.52               | 27.52        | 27.52            |                          |
| March 15, 2024<br>March 15, 2024 | Sale 242.12 Units of BlackRock Liquidity FedFund @ \$1.00       | 242.12              | 242.12       | 242.12           |                          |
| March 15, 2024<br>March 15, 2024 | Sale 286.03 Units of BlackRock Liquidity FedFund @ \$1.00       | 286.03              | 286.03       | 286.03           |                          |
| March 18, 2024<br>March 18, 2024 | Sale 36,332.85 Units of BlackRock Liquidity FedFund @ \$1.00    | 36,332.85           | 36,332.85    | 36,332.85        |                          |
| March 19, 2024<br>March 19, 2024 | Sale 50,000.00 Units of BlackRock Liquidity FedFund @ \$1.00    | 50,000.00           | 50,000.00    | 50,000.00        |                          |
| March 21, 2024<br>March 21, 2024 | Sale 173,519.56 Units of BlackRock Liquidity FedFund @ \$1.00   | 173,519.56          | 173,519.56   | 173,519.56       |                          |
| March 22, 2024<br>March 22, 2024 | Sale 52,845.08 Units of BlackRock Liquidity FedFund @ \$1.00    | 52,845.08           | 52,845.08    | 52,845.08        |                          |
| March 25, 2024<br>March 25, 2024 | Sale 124,791.50 Units of BlackRock Liquidity FedFund @ \$1.00   | 124,791.50          | 124,791.50   | 124,791.50       |                          |
| March 26, 2024<br>March 26, 2024 | Sale 75,000.00 Units of BlackRock Liquidity FedFund @ \$1.00    | 75,000.00           | 75,000.00    | 75,000.00        |                          |
| March 27, 2024<br>March 27, 2024 | Sale 400,000.00 Units of BlackRock Liquidity FedFund @ \$1.00   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| April 1, 2024<br>April 1, 2024   | Sale 4,005,895.54 Units of BlackRock Liquidity FedFund @ \$1.00 | 4,005,895.54        | 4,005,895.54 | 4,005,895.54     |                          |
| April 2, 2024<br>April 2, 2024   | Sale 349,381.75 Units of BlackRock Liquidity FedFund @ \$1.00   | 349,381.75          | 349,381.75   | 349,381.75       |                          |
| April 3, 2024<br>April 3, 2024   | Sale 121,478.72 Units of BlackRock Liquidity FedFund @ \$1.00   | 121,478.72          | 121,478.72   | 121,478.72       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                     | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                 |                     |              |                  |                          |
| April 4, 2024<br>April 4, 2024   | Sale 3,517.88 Units of BlackRock Liquidity FedFund @ \$1.00     | 3,517.88            | 3,517.88     | 3,517.88         |                          |
| April 4, 2024<br>April 4, 2024   | Sale 496,158.94 Units of BlackRock Liquidity FedFund @ \$1.00   | 496,158.94          | 496,158.94   | 496,158.94       |                          |
| April 10, 2024<br>April 10, 2024 | Sale 350,000.00 Units of BlackRock Liquidity FedFund @ \$1.00   | 350,000.00          | 350,000.00   | 350,000.00       |                          |
| April 11, 2024<br>April 11, 2024 | Sale 9,518.87 Units of BlackRock Liquidity FedFund @ \$1.00     | 9,518.87            | 9,518.87     | 9,518.87         |                          |
| April 15, 2024<br>April 15, 2024 | Sale 1,060.07 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,060.07            | 1,060.07     | 1,060.07         |                          |
| April 15, 2024<br>April 15, 2024 | Sale 866.09 Units of BlackRock Liquidity FedFund @ \$1.00       | 866.09              | 866.09       | 866.09           |                          |
| April 15, 2024<br>April 15, 2024 | Sale 27.52 Units of BlackRock Liquidity FedFund @ \$1.00        | 27.52               | 27.52        | 27.52            |                          |
| April 15, 2024<br>April 15, 2024 | Sale 1,341,830.76 Units of BlackRock Liquidity FedFund @ \$1.00 | 1,341,830.76        | 1,341,830.76 | 1,341,830.76     |                          |
| April 15, 2024<br>April 15, 2024 | Sale 1,814.98 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,814.98            | 1,814.98     | 1,814.98         |                          |
| April 15, 2024<br>April 15, 2024 | Sale 242.13 Units of BlackRock Liquidity FedFund @ \$1.00       | 242.13              | 242.13       | 242.13           |                          |
| April 18, 2024<br>April 18, 2024 | Sale 13,314.94 Units of BlackRock Liquidity FedFund @ \$1.00    | 13,314.94           | 13,314.94    | 13,314.94        |                          |
| April 18, 2024<br>April 18, 2024 | Sale 1,179.24 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,179.24            | 1,179.24     | 1,179.24         |                          |
| April 19, 2024<br>April 19, 2024 | Sale 29,739.48 Units of BlackRock Liquidity FedFund @ \$1.00    | 29,739.48           | 29,739.48    | 29,739.48        |                          |
| April 22, 2024<br>April 22, 2024 | Sale 247,578.25 Units of BlackRock Liquidity FedFund @ \$1.00   | 247,578.25          | 247,578.25   | 247,578.25       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                        | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                    |                     |              |                  |                          |
| April 29, 2024<br>April 29, 2024 | Sale 59,598.42 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 59,598.42           | 59,598.42    | 59,598.42        |                          |
| April 30, 2024<br>April 30, 2024 | Sale 4,283,570.64 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 4,283,570.64        | 4,283,570.64 | 4,283,570.64     |                          |
| April 30, 2024<br>April 30, 2024 | Sale 36,070.87 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 36,070.87           | 36,070.87    | 36,070.87        |                          |
| April 30, 2024<br>April 30, 2024 | Sale 151,768.56 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 151,768.56          | 151,768.56   | 151,768.56       |                          |
| May 1, 2024<br>May 1, 2024       | Sale 250,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 250,000.00          | 250,000.00   | 250,000.00       |                          |
| May 1, 2024<br>May 1, 2024       | Sale 191,103.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 191,103.75          | 191,103.75   | 191,103.75       |                          |
| May 2, 2024<br>May 2, 2024       | Sale 10,598.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 10,598.52           | 10,598.52    | 10,598.52        |                          |
| May 2, 2024<br>May 2, 2024       | Sale 5,727.70 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 5,727.70            | 5,727.70     | 5,727.70         |                          |
| May 6, 2024<br>May 6, 2024       | Sale 602,296.18 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 602,296.18          | 602,296.18   | 602,296.18       |                          |
| May 10, 2024<br>May 10, 2024     | Sale 225,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 225,000.00          | 225,000.00   | 225,000.00       |                          |
| May 14, 2024<br>May 14, 2024     | Sale 238.65 Units of BlackRock Liquidity FedFund<br>@ \$1.00       | 238.65              | 238.65       | 238.65           |                          |
| May 15, 2024<br>May 15, 2024     | Sale 239.88 Units of BlackRock Liquidity FedFund<br>@ \$1.00       | 239.88              | 239.88       | 239.88           |                          |
| May 15, 2024<br>May 15, 2024     | Sale 26.26 Units of BlackRock Liquidity FedFund @<br>\$1.00        | 26.26               | 26.26        | 26.26            |                          |
| May 15, 2024<br>May 15, 2024     | Sale 2,828,113.25 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 2,828,113.25        | 2,828,113.25 | 2,828,113.25     |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                        | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                    |                     |              |                  |                          |
| May 15, 2024<br>May 15, 2024  | Sale 1,776.66 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 1,776.66            | 1,776.66     | 1,776.66         |                          |
| May 15, 2024<br>May 15, 2024  | Sale 304.51 Units of BlackRock Liquidity FedFund<br>@ \$1.00       | 304.51              | 304.51       | 304.51           |                          |
| May 15, 2024<br>May 15, 2024  | Sale 1,420.44 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 1,420.44            | 1,420.44     | 1,420.44         |                          |
| May 17, 2024<br>May 17, 2024  | Sale 95,597.01 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 95,597.01           | 95,597.01    | 95,597.01        |                          |
| May 21, 2024<br>May 21, 2024  | Sale 225,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 225,000.00          | 225,000.00   | 225,000.00       |                          |
| May 22, 2024<br>May 22, 2024  | Sale 57,880.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 57,880.60           | 57,880.60    | 57,880.60        |                          |
| May 23, 2024<br>May 23, 2024  | Sale 246,739.41 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 246,739.41          | 246,739.41   | 246,739.41       |                          |
| May 30, 2024<br>May 30, 2024  | Sale 225,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 225,000.00          | 225,000.00   | 225,000.00       |                          |
| May 31, 2024<br>May 31, 2024  | Sale 2,846,795.45 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 2,846,795.45        | 2,846,795.45 | 2,846,795.45     |                          |
| May 31, 2024<br>May 31, 2024  | Sale 29,972.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 29,972.70           | 29,972.70    | 29,972.70        |                          |
| June 3, 2024<br>June 3, 2024  | Sale 191,416.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 191,416.52          | 191,416.52   | 191,416.52       |                          |
| June 3, 2024<br>June 3, 2024  | Sale 346,280.21 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 346,280.21          | 346,280.21   | 346,280.21       |                          |
| June 4, 2024<br>June 4, 2024  | Sale 4,983.63 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 4,983.63            | 4,983.63     | 4,983.63         |                          |
| June 5, 2024<br>June 5, 2024  | Sale 512,075.76 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 512,075.76          | 512,075.76   | 512,075.76       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                         | Par Value or Shares | Cash          | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------|---------------------|---------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                     |                     |               |                  |                          |
| June 7, 2024<br>June 7, 2024   | Sale 12,513,263.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 12,513,263.67       | 12,513,263.67 | 12,513,263.67    |                          |
| June 7, 2024<br>June 7, 2024   | Sale 606,393.78 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 606,393.78          | 606,393.78    | 606,393.78       |                          |
| June 7, 2024<br>June 7, 2024   | Sale 1,407.00 Units of BlackRock Liquidity FedFund<br>@ \$1.00      | 1,407.00            | 1,407.00      | 1,407.00         |                          |
| June 10, 2024<br>June 10, 2024 | Sale 2,000,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,000,000.00        | 2,000,000.00  | 2,000,000.00     |                          |
| June 10, 2024<br>June 10, 2024 | Sale 29,972.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 29,972.70           | 29,972.70     | 29,972.70        |                          |
| June 10, 2024<br>June 10, 2024 | Sale 2,000,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,000,000.00        | 2,000,000.00  | 2,000,000.00     |                          |
| June 11, 2024<br>June 11, 2024 | Sale 125,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 125,000.00          | 125,000.00    | 125,000.00       |                          |
| June 11, 2024<br>June 11, 2024 | Sale 29,972.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 29,972.70           | 29,972.70     | 29,972.70        |                          |
| June 17, 2024<br>June 17, 2024 | Sale 1,431.33 Units of BlackRock Liquidity FedFund<br>@ \$1.00      | 1,431.33            | 1,431.33      | 1,431.33         |                          |
| June 17, 2024<br>June 17, 2024 | Sale 238.72 Units of BlackRock Liquidity FedFund<br>@ \$1.00        | 238.72              | 238.72        | 238.72           |                          |
| June 17, 2024<br>June 17, 2024 | Sale 134.30 Units of BlackRock Liquidity FedFund<br>@ \$1.00        | 134.30              | 134.30        | 134.30           |                          |
| June 17, 2024<br>June 17, 2024 | Sale 875,158.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 875,158.04          | 875,158.04    | 875,158.04       |                          |
| June 17, 2024<br>June 17, 2024 | Sale 26.14 Units of BlackRock Liquidity FedFund @<br>\$1.00         | 26.14               | 26.14         | 26.14            |                          |
| June 20, 2024<br>June 20, 2024 | Sale 150,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 150,000.00          | 150,000.00    | 150,000.00       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                            | Description                                                                                                                         | Par Value or Shares | Cash                    | Federal Tax Cost        | Realized<br>Gain or Loss |
|--------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|-------------------------|-------------------------|--------------------------|
| <b>Sales (continued)</b>                                                 |                                                                                                                                     |                     |                         |                         |                          |
| June 20, 2024                                                            | Sale 135,107.70 Units of BlackRock Liquidity                                                                                        | 135,107.70          | 135,107.70              | 135,107.70              |                          |
| June 20, 2024                                                            | FedFund @ \$1.00                                                                                                                    |                     |                         |                         |                          |
| June 25, 2024                                                            | Sale 710,000.00 Units of BlackRock Liquidity                                                                                        | 710,000.00          | 710,000.00              | 710,000.00              |                          |
| June 25, 2024                                                            | FedFund @ \$1.00                                                                                                                    |                     |                         |                         |                          |
| June 25, 2024                                                            | Sale 7,954.28 Units of BlackRock Liquidity FedFund                                                                                  | 7,954.28            | 7,954.28                | 7,954.28                |                          |
| June 25, 2024                                                            | @ \$1.00                                                                                                                            |                     |                         |                         |                          |
| June 26, 2024                                                            | Sale 8,909.95 Units of BlackRock Liquidity FedFund                                                                                  | 8,909.95            | 8,909.95                | 8,909.95                |                          |
| June 26, 2024                                                            | @ \$1.00                                                                                                                            |                     |                         |                         |                          |
| <b>Total Sales</b>                                                       |                                                                                                                                     |                     | <b>\$97,277,012.71</b>  | <b>\$97,277,012.71</b>  | <b>\$0.00</b>            |
| <b>Total BlackRock Liquidity FedFund</b>                                 |                                                                                                                                     |                     | <b>\$199,360,417.34</b> | <b>\$199,360,417.34</b> | <b>\$0.00</b>            |
| <i>Goldman Sachs GQG Partners International Opportunities Fund</i>       |                                                                                                                                     |                     |                         |                         |                          |
| <b>Purchases</b>                                                         |                                                                                                                                     |                     |                         |                         |                          |
| June 6, 2024                                                             | Purchase 319,148.936 Units of Goldman Sachs                                                                                         | 319,148.936         | 7,500,000.00            | 7,500,000.00            |                          |
| June 7, 2024                                                             | GQG Partners International Opportunities Fund @<br>\$23.50                                                                          |                     |                         |                         |                          |
| <b>Total Purchases</b>                                                   |                                                                                                                                     |                     | <b>\$7,500,000.00</b>   | <b>\$7,500,000.00</b>   | <b>\$0.00</b>            |
| <b>Total Goldman Sachs GQG Partners International Opportunities Fund</b> |                                                                                                                                     |                     | <b>\$7,500,000.00</b>   | <b>\$7,500,000.00</b>   | <b>\$0.00</b>            |
| <i>International Growth and Income Fund</i>                              |                                                                                                                                     |                     |                         |                         |                          |
| <b>Purchases</b>                                                         |                                                                                                                                     |                     |                         |                         |                          |
| September 22, 2023                                                       | Cash Dividend 0.2292 USD International Growth and                                                                                   | 2,845.537           | 94,898.67               | 94,898.67               |                          |
| September 25, 2023                                                       | Income Fund For 414,043.07 Units Due on<br>09/25/23 With Ex Date 09/22/23 Reinvested<br>\$94,898.67 at \$33.35 For 2,845.537 Units  |                     |                         |                         |                          |
| December 19, 2023                                                        | Cash Dividend 0.1497 USD International Growth and                                                                                   | 1,766.937           | 62,408.22               | 62,408.22               |                          |
| December 20, 2023                                                        | Income Fund For 416,888.607 Units Due on<br>12/20/23 With Ex Date 12/19/23 Reinvested<br>\$62,408.22 at \$35.32 For 1,766.937 Units |                     |                         |                         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                          | Description                                                                                                                                                                     | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>                           |                                                                                                                                                                                 |                     |                       |                       |                          |
| March 22, 2024<br>March 25, 2024                       | Cash Dividend 0.2166 USD International Growth and Income Fund For 386,037.985 Units Due on 03/25/24 With Ex Date 03/22/24 Reinvested \$83,615.83 at \$37.61 For 2,223.234 Units | 2,223.234           | 83,615.83             | 83,615.83             |                          |
| June 21, 2024<br>June 24, 2024                         | Cash Dividend 0.4294 USD International Growth and Income Fund For 194,662.871 Units Due on 06/24/24 With Ex Date 06/21/24 Reinvested \$83,588.24 at \$37.57 For 2,224.867 Units | 2,224.867           | 83,588.24             | 83,588.24             |                          |
| <b>Total Purchases</b>                                 |                                                                                                                                                                                 |                     | <b>\$324,510.96</b>   | <b>\$324,510.96</b>   | <b>\$0.00</b>            |
| <b>Sales</b>                                           |                                                                                                                                                                                 |                     |                       |                       |                          |
| February 23, 2024<br>February 26, 2024                 | Sale 32,617.559 Units of International Growth and Income Fund @ \$36.79, Federal Long Term Gain of \$112,399.01                                                                 | 32,617.559          | 1,200,000.00          | 1,087,600.99          | 112,399.01               |
| June 5, 2024<br>June 6, 2024                           | Sale 193,598.348 Units of International Growth and Income Fund @ \$38.74, Federal Long Term Gain of \$1,039,921.04                                                              | 193,598.348         | 7,500,000.00          | 6,460,078.96          | 1,039,921.04             |
| <b>Total Sales</b>                                     |                                                                                                                                                                                 |                     | <b>\$8,700,000.00</b> | <b>\$7,547,679.95</b> | <b>\$1,152,320.05</b>    |
| <b>Total International Growth and Income Fund</b>      |                                                                                                                                                                                 |                     | <b>\$9,024,510.96</b> | <b>\$7,872,190.91</b> | <b>\$1,152,320.05</b>    |
| <i>United States Treasury Note/Bond 4% 31 Jan 2029</i> |                                                                                                                                                                                 |                     |                       |                       |                          |
| <b>Purchases</b>                                       |                                                                                                                                                                                 |                     |                       |                       |                          |
| January 19, 2024<br>January 31, 2024                   | Purchase 103,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 99.63%                                                                     | 103,000.00          | 102,616.24            | 102,616.24            |                          |
| January 22, 2024<br>January 31, 2024                   | Purchase 62,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 100.01%                                                                     | 62,000.00           | 62,005.04             | 62,005.04             |                          |
| January 22, 2024<br>January 31, 2024                   | Purchase 93,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 99.96%                                                                      | 93,000.00           | 92,966.84             | 92,966.84             |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                   |                     |            |                  |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 107,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.88% | 107,000.00          | 106,870.52 | 106,870.52       |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 80,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.72%  | 80,000.00           | 79,775.15  | 79,775.15        |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 114,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.69% | 114,000.00          | 113,643.30 | 113,643.30       |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 46,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.69%  | 46,000.00           | 45,855.48  | 45,855.48        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 92,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.85%  | 92,000.00           | 91,859.84  | 91,859.84        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.86%                       | 45,000.00           | 44,935.17  | 44,935.17        |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 184,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.83%                      | 184,000.00          | 183,690.41 | 183,690.41       |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 47,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                       | 47,000.00           | 46,823.75  | 46,823.75        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                       | 48,000.00           | 47,820.00  | 47,820.00        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 102,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%                      | 102,000.00          | 101,936.25 | 101,936.25       |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.92%                       | 10,000.00           | 9,991.80   | 9,991.80         |                          |
| January 26, 2024<br>January 31, 2024 | Purchase 193,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                      | 193,000.00          | 192,276.25 | 192,276.25       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                |                     |            |                  |                          |
| January 26, 2024              | Purchase 48,000.00 Par Value of United States  | 48,000.00           | 47,880.00  | 47,880.00        |                          |
| January 31, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 99.75%     |                     |            |                  |                          |
| January 26, 2024              | Purchase 4,000.00 Par Value of United States   | 4,000.00            | 3,988.91   | 3,988.91         |                          |
| January 31, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 99.72%     |                     |            |                  |                          |
| January 29, 2024              | Purchase 96,000.00 Par Value of United States  | 96,000.00           | 95,940.00  | 95,940.00        |                          |
| January 31, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%     |                     |            |                  |                          |
| January 29, 2024              | Purchase 97,000.00 Par Value of United States  | 97,000.00           | 97,000.00  | 97,000.00        |                          |
| January 31, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 100.00%    |                     |            |                  |                          |
| January 29, 2024              | Purchase 48,000.00 Par Value of United States  | 48,000.00           | 47,820.00  | 47,820.00        |                          |
| January 31, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%     |                     |            |                  |                          |
| January 31, 2024              | Purchase 4,000.00 Par Value of United States   | 4,000.00            | 4,009.69   | 4,009.69         |                          |
| February 1, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 100.24%    |                     |            |                  |                          |
|                               | Paid Accrued Interest of \$0.44                |                     |            |                  |                          |
| January 31, 2024              | Purchase 92,000.00 Par Value of United States  | 92,000.00           | 92,431.25  | 92,431.25        |                          |
| February 1, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 100.47%    |                     |            |                  |                          |
|                               | Paid Accrued Interest of \$10.11               |                     |            |                  |                          |
| February 2, 2024              | Purchase 4,000.00 Par Value of United States   | 4,000.00            | 4,001.88   | 4,001.88         |                          |
| February 6, 2024              | Treasury Note/Bond 4% 31 Jan 2029 @ 100.05%    |                     |            |                  |                          |
|                               | Paid Accrued Interest of \$2.64                |                     |            |                  |                          |
| February 12, 2024             | Purchase 591,000.00 Par Value of United States | 591,000.00          | 587,767.96 | 587,767.96       |                          |
| February 13, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 99.45%     |                     |            |                  |                          |
|                               | Paid Accrued Interest of \$844.29              |                     |            |                  |                          |
| February 13, 2024             | Purchase 198,000.00 Par Value of United States | 198,000.00          | 195,764.76 | 195,764.76       |                          |
| February 14, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 98.87%     |                     |            |                  |                          |
|                               | Paid Accrued Interest of \$304.62              |                     |            |                  |                          |
| February 13, 2024             | Purchase 199,000.00 Par Value of United States | 199,000.00          | 196,176.98 | 196,176.98       |                          |
| February 15, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 98.58%     |                     |            |                  |                          |
|                               | Paid Accrued Interest of \$328.02              |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |                       |                       |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 131,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.89%<br>Paid Accrued Interest of \$215.93 | 131,000.00          | 129,541.60            | 129,541.60            |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.81%<br>Paid Accrued Interest of \$38.68   | 22,000.00           | 21,738.75             | 21,738.75             |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.96%<br>Paid Accrued Interest of \$10.55    | 6,000.00            | 5,937.89              | 5,937.89              |                          |
| February 15, 2024<br>February 20, 2024 | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.02%<br>Paid Accrued Interest of \$54.95   | 25,000.00           | 24,755.85             | 24,755.85             |                          |
| February 20, 2024<br>February 22, 2024 | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88%<br>Paid Accrued Interest of \$19.34    | 8,000.00            | 7,910.63              | 7,910.63              |                          |
| February 21, 2024<br>February 23, 2024 | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.92%<br>Paid Accrued Interest of \$42.97   | 17,000.00           | 16,816.05             | 16,816.05             |                          |
| February 21, 2024<br>February 23, 2024 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.66%<br>Paid Accrued Interest of \$22.75    | 9,000.00            | 8,879.41              | 8,879.41              |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.54%<br>Paid Accrued Interest of \$48.57   | 17,000.00           | 16,751.64             | 16,751.64             |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56%<br>Paid Accrued Interest of \$68.57   | 24,000.00           | 23,654.06             | 23,654.06             |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.52%<br>Paid Accrued Interest of \$120.00  | 42,000.00           | 41,378.20             | 41,378.20             |                          |
| <b>Total Purchases</b>                 |                                                                                                                                |                     | <b>\$2,993,211.55</b> | <b>\$2,993,211.55</b> | <b>\$0.00</b>            |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                           |                                                                                                                                                                       |                     |            |                  |                          |
| February 13, 2024<br>February 14, 2024 | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.63% Received<br>Accrued Interest of \$47.69, Federal Short Term Loss of \$322.08     | 31,000.00           | 30,574.96  | 30,897.04        | -322.08                  |
| February 26, 2024<br>February 27, 2024 | Sale 262,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56%<br>Received Accrued Interest of \$777.36, Federal Short Term Loss of \$2,484.05 | 262,000.00          | 258,223.52 | 260,707.57       | -2,484.05                |
| February 26, 2024<br>February 27, 2024 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56% Received<br>Accrued Interest of \$213.63, Federal Short Term Loss of \$679.82    | 72,000.00           | 70,965.00  | 71,644.82        | -679.82                  |
| February 27, 2024<br>February 28, 2024 | Sale 196,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$603.08, Federal Short Term Loss of \$1,781.73 | 196,000.00          | 193,251.40 | 195,033.13       | -1,781.73                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94 | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.93 | 132,000.00          | 130,148.91 | 131,348.84       | -1,199.93                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94 | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| February 29, 2024<br>March 1, 2024     | Sale 66,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received                                                                         | 66,000.00           | 65,074.45  | 65,674.42        | -599.97                  |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
|                                  | Accrued Interest of \$217.58, Federal Short Term Loss of \$599.97                                                                                                    |                     |            |                  |                          |
| March 4, 2024<br>March 5, 2024   | Sale 570,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01% Received Accrued Interest of \$2,129.67, Federal Short Term Loss of \$2,806.21 | 570,000.00          | 564,381.99 | 567,188.20       | -2,806.21                |
| March 25, 2024<br>March 26, 2024 | Sale 256,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01% Received Accrued Interest of \$1,547.25, Federal Short Term Loss of \$1,259.00 | 256,000.00          | 253,478.16 | 254,737.16       | -1,259.00                |
| March 25, 2024<br>March 26, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.02% Received Accrued Interest of \$1,033.52, Federal Short Term Loss of \$835.06   | 171,000.00          | 169,321.40 | 170,156.46       | -835.06                  |
| March 26, 2024<br>March 27, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$1,052.31, Federal Short Term Loss of \$1,136.66 | 171,000.00          | 169,019.80 | 170,156.46       | -1,136.66                |
| March 26, 2024<br>March 27, 2024 | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.81% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$597.58      | 86,000.00           | 84,978.18  | 85,575.76        | -597.58                  |
| March 26, 2024<br>March 27, 2024 | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$570.53      | 86,000.00           | 85,005.23  | 85,575.76        | -570.53                  |
| March 26, 2024<br>March 27, 2024 | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.86% Received Accrued Interest of \$1,058.46, Federal Short Term Loss of \$1,104.02 | 172,000.00          | 170,047.51 | 171,151.53       | -1,104.02                |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                | Description                                                                                                                                                          | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                     |                                                                                                                                                                      |                     |                       |                       |                          |
| March 26, 2024<br>March 27, 2024                             | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88% Received Accrued Interest of \$1,058.46, Federal Short Term Loss of \$1,086.53 | 172,000.00          | 170,065.00            | 171,151.53            | -1,086.53                |
| March 26, 2024<br>March 27, 2024                             | Sale 112,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.00% Received Accrued Interest of \$689.23, Federal Short Term Loss of \$570.60     | 112,000.00          | 110,876.90            | 111,447.50            | -570.60                  |
| March 26, 2024<br>March 27, 2024                             | Sale 111,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.91% Received Accrued Interest of \$683.08, Federal Short Term Loss of \$657.83     | 111,000.00          | 109,794.61            | 110,452.44            | -657.83                  |
| March 27, 2024<br>March 28, 2024                             | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.91% Received Accrued Interest of \$488.57, Federal Short Term Loss of \$465.31      | 78,000.00           | 77,149.92             | 77,615.23             | -465.31                  |
| <b>Total Sales</b>                                           |                                                                                                                                                                      |                     | <b>\$2,972,654.76</b> | <b>\$2,993,211.55</b> | <b>-\$20,556.79</b>      |
| <b>Total United States Treasury Note/Bond 4% 31 Jan 2029</b> |                                                                                                                                                                      |                     | <b>\$5,965,866.31</b> | <b>\$5,986,423.10</b> | <b>-\$20,556.79</b>      |
| <i>United States Treasury Note/Bond 4.125% 31 Mar 2029</i>   |                                                                                                                                                                      |                     |                       |                       |                          |
| <b>Purchases</b>                                             |                                                                                                                                                                      |                     |                       |                       |                          |
| March 27, 2024<br>April 1, 2024                              | Purchase 76,000.00 Par Value of United States of Amer Treas Notes 0% Nts 31 Mar 2029 USD 'W-2029' @ 99.50% Paid Accrued Interest of \$8.57                           | 76,000.00           | 75,620.00             | 75,620.00             |                          |
| March 27, 2024<br>April 1, 2024                              | Purchase 238,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$26.82                                       | 238,000.00          | 236,810.00            | 236,810.00            |                          |
| March 27, 2024<br>April 1, 2024                              | Purchase 178,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.63% Paid Accrued Interest of \$20.06                                       | 178,000.00          | 177,332.50            | 177,332.50            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                |                     |            |                  |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 240,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$27.05 | 240,000.00          | 238,800.00 | 238,800.00       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,400.00 | 119,400.00       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 109,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.60% Paid Accrued Interest of \$12.28 | 109,000.00          | 108,561.83 | 108,561.83       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 118,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.51% Paid Accrued Interest of \$13.30 | 118,000.00          | 117,420.61 | 117,420.61       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.41% Paid Accrued Interest of \$9.35   | 83,000.00           | 82,509.43  | 82,509.43        |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44% Paid Accrued Interest of \$9.35   | 83,000.00           | 82,537.09  | 82,537.09        |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44% Paid Accrued Interest of \$18.60 | 165,000.00          | 164,079.76 | 164,079.76       |                          |
| March 25, 2024<br>April 1, 2024 | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$18.60 | 165,000.00          | 164,373.47 | 164,373.47       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 166,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.46% Paid Accrued Interest of \$18.71 | 166,000.00          | 165,111.09 | 165,111.09       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 166,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.47% Paid Accrued Interest of \$18.71 | 166,000.00          | 165,121.86 | 165,121.86       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                |                     |            |                  |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.51% Paid Accrued Interest of \$12.17 | 108,000.00          | 107,472.11 | 107,472.11       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,568.62 | 119,568.62       |                          |
| March 25, 2024<br>April 1, 2024 | Purchase 248,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$27.95 | 248,000.00          | 247,058.30 | 247,058.30       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 123,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.43% Paid Accrued Interest of \$13.86 | 123,000.00          | 122,300.34 | 122,300.34       |                          |
| March 28, 2024<br>April 1, 2024 | Purchase 91,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.65% Paid Accrued Interest of \$10.26  | 91,000.00           | 90,680.08  | 90,680.08        |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,400.00 | 119,400.00       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,400.00 | 119,400.00       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,573.35 | 119,573.35       |                          |
| April 3, 2024<br>April 5, 2024  | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.90% Paid Accrued Interest of \$6.76   | 12,000.00           | 11,867.81  | 11,867.81        |                          |
| April 3, 2024<br>April 5, 2024  | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.06% Paid Accrued Interest of \$3.94    | 7,000.00            | 6,934.10   | 6,934.10         |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                         | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                                     |                     |                       |                       |                          |
| April 10, 2024                | Purchase 212,000.00 Par Value of United States                                                                                      | 212,000.00          | 207,627.50            | 207,627.50            |                          |
| April 11, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.94% Paid Accrued Interest of \$262.83                                                 |                     |                       |                       |                          |
| April 17, 2024                | Purchase 16,000.00 Par Value of United States                                                                                       | 16,000.00           | 15,652.50             | 15,652.50             |                          |
| April 19, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.83% Paid Accrued Interest of \$34.26                                                  |                     |                       |                       |                          |
| <b>Total Purchases</b>        |                                                                                                                                     |                     | <b>\$3,185,212.35</b> | <b>\$3,185,212.35</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                                                                                                     |                     |                       |                       |                          |
| April 22, 2024                | Sale 245,000.00 Par Value of United States                                                                                          | 245,000.00          | 239,126.79            | 243,563.38            | -4,436.59                |
| April 23, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.60% Received Accrued Interest of \$635.09,<br>Federal Short Term Loss of \$4,436.59   |                     |                       |                       |                          |
| April 24, 2024                | Sale 365,000.00 Par Value of United States                                                                                          | 365,000.00          | 356,336.48            | 362,859.70            | -6,523.22                |
| April 25, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.63% Received Accrued Interest of \$1,028.43,<br>Federal Short Term Loss of \$6,523.22 |                     |                       |                       |                          |
| April 25, 2024                | Sale 120,000.00 Par Value of United States                                                                                          | 120,000.00          | 117,154.69            | 119,296.34            | -2,141.65                |
| April 26, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.63% Received Accrued Interest of \$351.64,<br>Federal Short Term Loss of \$2,141.65   |                     |                       |                       |                          |
| April 25, 2024                | Sale 120,000.00 Par Value of United States                                                                                          | 120,000.00          | 117,192.19            | 119,296.34            | -2,104.15                |
| April 26, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$351.64,<br>Federal Short Term Loss of \$2,104.15   |                     |                       |                       |                          |
| April 25, 2024                | Sale 33,000.00 Par Value of United States Treasury                                                                                  | 33,000.00           | 32,225.27             | 32,806.50             | -581.23                  |
| April 26, 2024                | Note/Bond 4.125% 31 Mar 2029 @ 97.65%<br>Received Accrued Interest of \$96.70, Federal Short<br>Term Loss of \$581.23               |                     |                       |                       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                        |                     |            |                  |                          |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,418.21 | 120,000.00          | 116,878.13 | 119,296.34       | -2,418.21                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.41% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,410.30 | 120,000.00          | 116,886.04 | 119,296.34       | -2,410.30                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.66% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,104.16 | 120,000.00          | 117,192.19 | 119,296.35       | -2,104.16                |
| April 25, 2024<br>April 26, 2024 | Sale 48,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40% Received Accrued Interest of \$140.66, Federal Short Term Loss of \$967.28    | 48,000.00           | 46,751.25  | 47,718.53        | -967.28                  |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.66% Received Accrued Interest of \$392.21, Federal Short Term Loss of \$2,099.46 | 120,000.00          | 117,196.88 | 119,296.34       | -2,099.46                |
| April 26, 2024<br>April 29, 2024 | Sale 60,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.53% Received Accrued Interest of \$196.11, Federal Short Term Loss of \$1,129.42  | 60,000.00           | 58,518.75  | 59,648.17        | -1,129.42                |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.54% Received Accrued Interest of \$392.21, Federal Short Term Loss of \$2,253.11 | 120,000.00          | 117,043.23 | 119,296.34       | -2,253.11                |
| April 26, 2024<br>April 29, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @                                                                                     | 121,000.00          | 118,164.06 | 120,290.48       | -2,126.42                |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
|                                  | 97.66% Received Accrued Interest of \$395.48,<br>Federal Short Term Loss of \$2,126.42                                                                                          |                     |            |                  |                          |
| April 26, 2024<br>April 29, 2024 | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 97.51%<br>Received Accrued Interest of \$147.08, Federal Short<br>Term Loss of \$857.62    | 45,000.00           | 43,878.52  | 44,736.14        | -857.62                  |
| April 26, 2024<br>April 29, 2024 | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 97.51%<br>Received Accrued Interest of \$163.42, Federal Short<br>Term Loss of \$952.90    | 50,000.00           | 48,753.91  | 49,706.81        | -952.90                  |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$392.21,<br>Federal Short Term Loss of \$2,104.15 | 120,000.00          | 117,192.19 | 119,296.34       | -2,104.15                |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$392.21,<br>Federal Short Term Loss of \$2,104.20 | 120,000.00          | 117,192.14 | 119,296.34       | -2,104.20                |
| April 29, 2024<br>April 30, 2024 | Sale 33,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 97.63%<br>Received Accrued Interest of \$111.58, Federal Short<br>Term Loss of \$590.25    | 33,000.00           | 32,216.25  | 32,806.50        | -590.25                  |
| April 29, 2024<br>April 30, 2024 | Sale 111,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.65% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,955.02 | 111,000.00          | 108,394.10 | 110,349.12       | -1,955.02                |
| April 29, 2024<br>April 30, 2024 | Sale 111,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.62% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,989.89 | 111,000.00          | 108,359.22 | 110,349.11       | -1,989.89                |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                        |                     |            |                  |                          |
| May 22, 2024<br>May 23, 2024  | Sale 114,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.47% Received Accrued Interest of \$680.96, Federal Short Term Loss of \$1,077.15 | 114,000.00          | 112,254.38 | 113,331.53       | -1,077.15                |
| May 24, 2024<br>May 28, 2024  | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.23% Received Accrued Interest of \$405.29, Federal Short Term Loss of \$735.06    | 62,000.00           | 60,901.39  | 61,636.45        | -735.06                  |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.36% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,328.46 | 126,000.00          | 123,932.69 | 125,261.15       | -1,328.46                |
| May 28, 2024<br>May 29, 2024  | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.36% Received Accrued Interest of \$412.27, Federal Short Term Loss of \$653.70    | 62,000.00           | 60,982.75  | 61,636.45        | -653.70                  |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.15% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,587.12 | 126,000.00          | 123,674.03 | 125,261.15       | -1,587.12                |
| May 28, 2024<br>May 29, 2024  | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.19% Received Accrued Interest of \$418.92, Federal Short Term Loss of \$768.90    | 63,000.00           | 61,861.68  | 62,630.58        | -768.90                  |
| May 28, 2024<br>May 29, 2024  | Sale 76,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.11% Received Accrued Interest of \$505.37, Federal Short Term Loss of \$990.60    | 76,000.00           | 74,563.75  | 75,554.35        | -990.60                  |
| May 28, 2024<br>May 29, 2024  | Sale 147,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @                                                                                     | 147,000.00          | 144,863.91 | 146,138.02       | -1,274.11                |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                    | Description                                                                                                                       | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                         |                                                                                                                                   |                     |                       |                       |                          |
|                                                                  | 98.55% Received Accrued Interest of \$977.49,<br>Federal Short Term Loss of \$1,274.11                                            |                     |                       |                       |                          |
| May 28, 2024                                                     | Sale 126,000.00 Par Value of United States                                                                                        | 126,000.00          | 123,674.03            | 125,261.16            | -1,587.13                |
| May 29, 2024                                                     | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>98.15% Received Accrued Interest of \$837.85,<br>Federal Short Term Loss of \$1,587.13 |                     |                       |                       |                          |
| <b>Total Sales</b>                                               |                                                                                                                                   |                     | <b>\$3,133,360.89</b> | <b>\$3,185,212.35</b> | <b>-\$51,851.46</b>      |
| <b>Total United States Treasury Note/Bond 4.125% 31 Mar 2029</b> |                                                                                                                                   |                     | <b>\$6,318,573.24</b> | <b>\$6,370,424.70</b> | <b>-\$51,851.46</b>      |
| <i>United States Treasury Note/Bond 4.25% 28 Feb 2029</i>        |                                                                                                                                   |                     |                       |                       |                          |
| <b>Purchases</b>                                                 |                                                                                                                                   |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 115,000.00 Par Value of USA Treasury Nts                                                                                 | 115,000.00          | 114,794.96            | 114,794.96            |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.82%                                                                                        |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 58,000.00 Par Value of USA Treasury Nts                                                                                  | 58,000.00           | 57,819.17             | 57,819.17             |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.69%                                                                                        |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 257,000.00 Par Value of USA Treasury Nts                                                                                 | 257,000.00          | 256,267.92            | 256,267.92            |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.72%                                                                                        |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 71,000.00 Par Value of USA Treasury Nts                                                                                  | 71,000.00           | 70,800.58             | 70,800.58             |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.72%                                                                                        |                     |                       |                       |                          |
| February 27, 2024                                                | Purchase 192,000.00 Par Value of USA Treasury Nts                                                                                 | 192,000.00          | 191,520.00            | 191,520.00            |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.75%                                                                                        |                     |                       |                       |                          |
| February 27, 2024                                                | Purchase 129,000.00 Par Value of United States                                                                                    | 129,000.00          | 128,677.50            | 128,677.50            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                                                                     |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 115,000.00 Par Value of United States                                                                                    | 115,000.00          | 114,782.16            | 114,782.16            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81%                                                                                     |                     |                       |                       |                          |
| February 27, 2024                                                | Purchase 194,000.00 Par Value of United States                                                                                    | 194,000.00          | 193,515.00            | 193,515.00            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                                                                     |                     |                       |                       |                          |
| February 28, 2024                                                | Purchase 314,000.00 Par Value of United States                                                                                    | 314,000.00          | 313,509.38            | 313,509.38            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.84%                                                                                     |                     |                       |                       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                       |                     |            |                  |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                       | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                       | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 65,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%<br>Paid Accrued Interest of \$7.51     | 65,000.00           | 64,837.50  | 64,837.50        |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 110,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%<br>Paid Accrued Interest of \$12.70   | 110,000.00          | 109,725.00 | 109,725.00       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 79,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.04% Paid Accrued Interest of \$9.12    | 79,000.00           | 79,033.95  | 79,033.95        |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 102,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.00% Paid Accrued Interest of \$11.78  | 102,000.00          | 102,000.00 | 102,000.00       |                          |
| March 4, 2024<br>March 5, 2024         | Purchase 560,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.17% Paid Accrued Interest of \$323.37 | 560,000.00          | 560,962.50 | 560,962.50       |                          |
| March 4, 2024<br>March 6, 2024         | Purchase 75,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.20% Paid Accrued Interest of \$51.97   | 75,000.00           | 75,146.48  | 75,146.48        |                          |
| March 5, 2024<br>March 7, 2024         | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.52% Paid Accrued Interest of \$25.87   | 32,000.00           | 32,165.00  | 32,165.00        |                          |
| March 6, 2024<br>March 8, 2024         | Purchase 18,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.61% Paid Accrued Interest of \$16.63   | 18,000.00           | 18,109.69  | 18,109.69        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                   | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                               |                     |                       |                       |                          |
| March 7, 2024<br>March 11, 2024  | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.68% Paid Accrued Interest of \$13.97                                           | 11,000.00           | 11,074.34             | 11,074.34             |                          |
| March 14, 2024<br>March 18, 2024 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.82%<br>Paid Accrued Interest of \$12.47                                             | 6,000.00            | 5,989.46              | 5,989.46              |                          |
| March 20, 2024<br>March 22, 2024 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81%<br>Paid Accrued Interest of \$15.24                                             | 6,000.00            | 5,988.52              | 5,988.52              |                          |
| March 21, 2024<br>March 25, 2024 | Purchase 12,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.99%<br>Paid Accrued Interest of \$34.65                                            | 12,000.00           | 11,999.06             | 11,999.06             |                          |
| <b>Total Purchases</b>           |                                                                                                                                                                               |                     | <b>\$2,776,073.17</b> | <b>\$2,776,073.17</b> | <b>\$0.00</b>            |
| <b>Sales</b>                     |                                                                                                                                                                               |                     |                       |                       |                          |
| March 26, 2024<br>March 27, 2024 | Sale 125,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.98%<br>Received Accrued Interest of \$389.78, Federal Short<br>Term Gain of \$108.90  | 125,000.00          | 124,977.25            | 124,868.35            | 108.90                   |
| March 26, 2024<br>March 27, 2024 | Sale 119,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.06% Received Accrued Interest of \$371.07,<br>Federal Short Term Gain of \$200.64 | 119,000.00          | 119,075.31            | 118,874.67            | 200.64                   |
| March 27, 2024<br>March 28, 2024 | Sale 240,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.07% Received Accrued Interest of \$776.09,<br>Federal Short Term Gain of \$426.20 | 240,000.00          | 240,173.44            | 239,747.24            | 426.20                   |
| March 27, 2024<br>March 28, 2024 | Sale 180,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.19% Received Accrued Interest of \$582.07,<br>Federal Short Term Gain of \$539.22 | 180,000.00          | 180,349.65            | 179,810.43            | 539.22                   |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                       |                     |            |                  |                          |
| March 27, 2024<br>March 28, 2024 | Sale 242,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$782.55, Federal Short Term Gain of \$425.03  | 242,000.00          | 242,170.16 | 241,745.13       | 425.03                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$212.52  | 121,000.00          | 121,085.08 | 120,872.56       | 212.52                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.21% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$382.66  | 121,000.00          | 121,255.23 | 120,872.57       | 382.66                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$214.88  | 121,000.00          | 121,087.44 | 120,872.56       | 214.88                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.21% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$387.39  | 121,000.00          | 121,259.96 | 120,872.57       | 387.39                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$212.52  | 121,000.00          | 121,085.08 | 120,872.56       | 212.52                   |
| April 22, 2024<br>April 23, 2024 | Sale 151,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.17% Received Accrued Interest of \$941.70, Federal Short Term Loss of \$2,604.30 | 151,000.00          | 148,236.66 | 150,840.96       | -2,604.30                |
| April 22, 2024<br>April 23, 2024 | Sale 152,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.23%                                                                              | 152,000.00          | 149,309.85 | 151,839.91       | -2,530.06                |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                         |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$947.93, Federal Short Term Loss of \$2,530.06                                                                                            |                     |            |                  |                          |
| April 22, 2024<br>April 23, 2024 | Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.20% Received Accrued Interest of \$480.20, Federal Short Term Loss of \$1,301.34    | 77,000.00           | 75,617.57  | 76,918.91        | -1,301.34                |
| April 23, 2024<br>April 24, 2024 | Sale 154,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.14% Received Accrued Interest of \$978.19, Federal Short Term Loss of \$2,709.38   | 154,000.00          | 151,128.43 | 153,837.81       | -2,709.38                |
| April 24, 2024<br>April 25, 2024 | Sale 155,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.22% Received Accrued Interest of \$1,002.45, Federal Short Term Loss of \$2,595.54 | 155,000.00          | 152,241.21 | 154,836.75       | -2,595.54                |
| April 24, 2024<br>April 25, 2024 | Sale 156,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.23% Received Accrued Interest of \$1,008.91, Federal Short Term Loss of \$2,590.07 | 156,000.00          | 153,245.63 | 155,835.70       | -2,590.07                |
| April 24, 2024<br>April 25, 2024 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.19% Received Accrued Interest of \$1,021.85, Federal Short Term Loss of \$2,697.82 | 158,000.00          | 155,135.78 | 157,833.60       | -2,697.82                |
| April 24, 2024<br>April 25, 2024 | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.24% Received Accrued Interest of \$523.86, Federal Short Term Loss of \$1,336.78    | 81,000.00           | 79,577.91  | 80,914.69        | -1,336.78                |
| April 24, 2024<br>April 25, 2024 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.20% Received Accrued Interest of \$1,021.85, Federal Short Term Loss of \$2,685.00 | 158,000.00          | 155,148.59 | 157,833.59       | -2,685.00                |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                   | Description                                                                                                           | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-----------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                        |                                                                                                                       |                     |                       |                       |                          |
| April 25, 2024                                                  | Sale 26,000.00 Par Value of United States Treasury                                                                    | 26,000.00           | 25,537.89             | 25,972.61             | -434.72                  |
| April 26, 2024                                                  | Note/Bond 4.25% 28 Feb 2029 @ 98.22% Received<br>Accrued Interest of \$171.15, Federal Short Term<br>Loss of \$434.72 |                     |                       |                       |                          |
| <b>Total Sales</b>                                              |                                                                                                                       |                     | <b>\$2,757,698.12</b> | <b>\$2,776,073.17</b> | <b>-\$18,375.05</b>      |
| <b>Total United States Treasury Note/Bond 4.25% 28 Feb 2029</b> |                                                                                                                       |                     | <b>\$5,533,771.29</b> | <b>\$5,552,146.34</b> | <b>-\$18,375.05</b>      |
| <i>United States Treasury Note/Bond 4.5% 31 May 2029</i>        |                                                                                                                       |                     |                       |                       |                          |
| <b>Purchases</b>                                                |                                                                                                                       |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 121,000.00 Par Value of United States                                                                        | 121,000.00          | 121,107.34            | 121,107.34            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 100.09%                                                                         |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 124,000.00 Par Value of United States                                                                        | 124,000.00          | 123,835.22            | 123,835.22            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                                          |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 121,000.00 Par Value of United States                                                                        | 121,000.00          | 120,839.20            | 120,839.20            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                                          |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 141,000.00 Par Value of United States                                                                        | 141,000.00          | 141,381.36            | 141,381.36            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 100.27%                                                                         |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 121,000.00 Par Value of United States                                                                        | 121,000.00          | 120,839.20            | 120,839.20            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                                          |                     |                       |                       |                          |
| May 29, 2024                                                    | Purchase 249,000.00 Par Value of United States                                                                        | 249,000.00          | 247,521.58            | 247,521.58            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                                                          |                     |                       |                       |                          |
| May 29, 2024                                                    | Purchase 125,000.00 Par Value of United States                                                                        | 125,000.00          | 124,267.58            | 124,267.58            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                                                          |                     |                       |                       |                          |
| May 29, 2024                                                    | Purchase 500,000.00 Par Value of United States                                                                        | 500,000.00          | 496,875.00            | 496,875.00            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.38%                                                                          |                     |                       |                       |                          |
| May 30, 2024                                                    | Purchase 62,000.00 Par Value of United States                                                                         | 62,000.00           | 61,818.01             | 61,818.01             |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                                                          |                     |                       |                       |                          |
| May 30, 2024                                                    | Purchase 251,000.00 Par Value of United States                                                                        | 251,000.00          | 250,294.06            | 250,294.06            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.72%                                                                          |                     |                       |                       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                                      |                     |            |                  |                          |
| May 30, 2024<br>May 31, 2024  | Purchase 125,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                       | 125,000.00          | 124,638.67 | 124,638.67       |                          |
| May 28, 2024<br>May 31, 2024  | Purchase 73,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.82%                                        | 73,000.00           | 72,870.69  | 72,870.69        |                          |
| May 28, 2024<br>May 31, 2024  | Purchase 61,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.91%                                        | 61,000.00           | 60,945.94  | 60,945.94        |                          |
| May 28, 2024<br>May 31, 2024  | Purchase 60,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.09%                                       | 60,000.00           | 60,053.23  | 60,053.23        |                          |
| May 24, 2024<br>May 31, 2024  | Purchase 60,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.96%                                        | 60,000.00           | 59,973.41  | 59,973.41        |                          |
| May 31, 2024<br>June 3, 2024  | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.99%<br>Paid Accrued Interest of \$43.16   | 117,000.00          | 116,990.86 | 116,990.86       |                          |
| May 31, 2024<br>June 3, 2024  | Purchase 121,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.91%<br>Paid Accrued Interest of \$44.63   | 121,000.00          | 120,896.02 | 120,896.02       |                          |
| May 31, 2024<br>June 3, 2024  | Purchase 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.90%<br>Paid Accrued Interest of \$44.26   | 120,000.00          | 119,878.13 | 119,878.13       |                          |
| May 31, 2024<br>June 3, 2024  | Purchase 242,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.91%<br>Paid Accrued Interest of \$89.26   | 242,000.00          | 241,792.03 | 241,792.03       |                          |
| June 3, 2024<br>June 4, 2024  | Purchase 257,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$126.39 | 257,000.00          | 257,291.13 | 257,291.13       |                          |
| June 3, 2024<br>June 4, 2024  | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$63.44  | 129,000.00          | 129,141.09 | 129,141.09       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                        | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                    |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 128,000.00 Par Value of United States                                     | 128,000.00          | 128,100.00            | 128,100.00            |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.08%<br>Paid Accrued Interest of \$62.95  |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 8,000.00 Par Value of United States                                       | 8,000.00            | 8,027.19              | 8,027.19              |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.34%<br>Paid Accrued Interest of \$3.93   |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 10,000.00 Par Value of United States                                      | 10,000.00           | 10,037.11             | 10,037.11             |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.37%<br>Paid Accrued Interest of \$4.92   |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 65,000.00 Par Value of United States                                      | 65,000.00           | 64,837.50             | 64,837.50             |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.75%<br>Paid Accrued Interest of \$31.97   |                     |                       |                       |                          |
| June 4, 2024                  | Purchase 5,000.00 Par Value of United States                                       | 5,000.00            | 5,034.38              | 5,034.38              |                          |
| June 5, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.69%<br>Paid Accrued Interest of \$3.07   |                     |                       |                       |                          |
| June 5, 2024                  | Purchase 132,000.00 Par Value of United States                                     | 132,000.00          | 132,660.00            | 132,660.00            |                          |
| June 6, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.50%<br>Paid Accrued Interest of \$97.38  |                     |                       |                       |                          |
| June 10, 2024                 | Purchase 84,000.00 Par Value of United States                                      | 84,000.00           | 84,420.00             | 84,420.00             |                          |
| June 11, 2024                 | Treasury Note/Bond 4.5% 31 May 2029 @ 100.50%<br>Paid Accrued Interest of \$113.61 |                     |                       |                       |                          |
| June 10, 2024                 | Purchase 5,000.00 Par Value of United States                                       | 5,000.00            | 5,003.71              | 5,003.71              |                          |
| June 11, 2024                 | Treasury Note/Bond 4.5% 31 May 2029 @ 100.07%<br>Paid Accrued Interest of \$6.76   |                     |                       |                       |                          |
| June 12, 2024                 | Purchase 286,000.00 Par Value of United States                                     | 286,000.00          | 288,681.25            | 288,681.25            |                          |
| June 13, 2024                 | Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Paid Accrued Interest of \$457.13 |                     |                       |                       |                          |
| <b>Total Purchases</b>        |                                                                                    |                     | <b>\$3,900,050.89</b> | <b>\$3,900,050.89</b> | <b>\$0.00</b>            |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                   |                                                                                                                                                                          |                     |            |                  |                          |
| June 14, 2024<br>June 17, 2024 | Sale 210,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.23%<br>Received Accrued Interest of \$438.93, Federal Short Term Gain of \$2,750.87 | 210,000.00          | 212,592.19 | 209,841.32       | 2,750.87                 |
| June 21, 2024<br>June 24, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Received Accrued Interest of \$371.80, Federal Short Term Gain of \$1,276.84 | 126,000.00          | 127,181.64 | 125,904.80       | 1,276.84                 |
| June 21, 2024<br>June 24, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.95%<br>Received Accrued Interest of \$371.80, Federal Short Term Gain of \$1,290.80 | 126,000.00          | 127,195.60 | 125,904.80       | 1,290.80                 |
| June 24, 2024<br>June 25, 2024 | Sale 202,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.97%<br>Received Accrued Interest of \$620.90, Federal Short Term Gain of \$2,115.21 | 202,000.00          | 203,962.57 | 201,847.36       | 2,115.21                 |
| June 24, 2024<br>June 25, 2024 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99%<br>Received Accrued Interest of \$193.65, Federal Short Term Gain of \$673.65    | 63,000.00           | 63,626.05  | 62,952.40        | 673.65                   |
| June 24, 2024<br>June 25, 2024 | Sale 6,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99%<br>Received Accrued Interest of \$18.44, Federal Short Term Gain of \$64.06       | 6,000.00            | 6,059.53   | 5,995.47         | 64.06                    |
| June 25, 2024<br>June 26, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.02%<br>Received Accrued Interest of \$402.79, Federal Short Term Gain of \$1,374.74 | 126,000.00          | 127,279.53 | 125,904.79       | 1,374.74                 |
| June 25, 2024<br>June 26, 2024 | Sale 12,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.01%                                                                                  | 12,000.00           | 12,121.41  | 11,990.93        | 130.48                   |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                |                     |            |                  |                          |
|                                | Received Accrued Interest of \$38.36, Federal Short<br>Term Gain of \$130.48                                                                                                   |                     |            |                  |                          |
| June 25, 2024<br>June 26, 2024 | Sale 63,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 31 May 2029 @ 100.95%<br>Received Accrued Interest of \$201.39, Federal Short<br>Term Gain of \$645.38    | 63,000.00           | 63,597.78  | 62,952.40        | 645.38                   |
| June 26, 2024<br>June 27, 2024 | Sale 189,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.84%<br>Received Accrued Interest of \$627.42, Federal Short<br>Term Gain of \$1,736.61 | 189,000.00          | 190,593.80 | 188,857.19       | 1,736.61                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$418.28, Federal Short<br>Term Gain of \$1,005.42 | 126,000.00          | 126,910.22 | 125,904.80       | 1,005.42                 |
| June 26, 2024<br>June 27, 2024 | Sale 63,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$209.14, Federal Short<br>Term Gain of \$502.71    | 63,000.00           | 63,455.11  | 62,952.40        | 502.71                   |
| June 26, 2024<br>June 27, 2024 | Sale 63,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 31 May 2029 @ 100.70%<br>Received Accrued Interest of \$209.14, Federal Short<br>Term Gain of \$491.25    | 63,000.00           | 63,443.65  | 62,952.40        | 491.25                   |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.74%<br>Received Accrued Interest of \$418.28, Federal Short<br>Term Gain of \$1,029.06 | 126,000.00          | 126,933.86 | 125,904.80       | 1,029.06                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$418.28, Federal Short<br>Term Gain of \$1,001.27 | 126,000.00          | 126,906.06 | 125,904.79       | 1,001.27                 |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                  | Description                                                                                                                                                              | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                       |                                                                                                                                                                          |                     |                       |                       |                          |
| June 26, 2024<br>June 27, 2024                                 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,005.43 | 126,000.00          | 126,910.23            | 125,904.80            | 1,005.43                 |
| June 27, 2024<br>June 28, 2024                                 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.61%<br>Received Accrued Interest of \$216.89, Federal Short Term Gain of \$429.04    | 63,000.00           | 63,381.44             | 62,952.40             | 429.04                   |
| June 27, 2024<br>June 28, 2024                                 | Sale 189,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.78%<br>Received Accrued Interest of \$650.66, Federal Short Term Gain of \$1,608.92 | 189,000.00          | 190,466.11            | 188,857.19            | 1,608.92                 |
| June 27, 2024<br>June 28, 2024                                 | Sale 252,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.80%<br>Received Accrued Interest of \$867.54, Federal Short Term Gain of \$2,205.12 | 252,000.00          | 254,014.70            | 251,809.58            | 2,205.12                 |
| <b>Total Sales</b>                                             |                                                                                                                                                                          |                     | <b>\$2,276,631.48</b> | <b>\$2,255,294.62</b> | <b>\$21,336.86</b>       |
| <b>Total United States Treasury Note/Bond 4.5% 31 May 2029</b> |                                                                                                                                                                          |                     | <b>\$6,176,682.37</b> | <b>\$6,155,345.51</b> | <b>\$21,336.86</b>       |
| <i>United States Treasury Note/Bond 4.625% 30 Apr 2029</i>     |                                                                                                                                                                          |                     |                       |                       |                          |
| <b>Purchases</b>                                               |                                                                                                                                                                          |                     |                       |                       |                          |
| April 22, 2024<br>April 30, 2024                               | Purchase 147,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.89%                                                              | 147,000.00          | 146,837.72            | 146,837.72            |                          |
| April 22, 2024<br>April 30, 2024                               | Purchase 74,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.86%                                                               | 74,000.00           | 73,898.72             | 73,898.72             |                          |
| April 24, 2024<br>April 30, 2024                               | Purchase 150,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.89%                                                              | 150,000.00          | 149,838.38            | 149,838.38            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                       |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 78,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD<br>'Y-2029' @ 99.90%      | 78,000.00           | 77,920.78  | 77,920.78        |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 30 Apr 2029<br>USD 'Y-2029' @ 99.84% | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                   | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.84%                   | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 47,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.61%                    | 47,000.00           | 46,816.88  | 46,816.88        |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.62%                   | 117,000.00          | 116,552.11 | 116,552.11       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.84%                   | 117,000.00          | 116,816.23 | 116,816.23       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.61%                   | 117,000.00          | 116,541.84 | 116,541.84       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                   | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.74%                   | 117,000.00          | 116,698.36 | 116,698.36       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                               |                     |            |                  |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.74%  | 58,000.00           | 57,850.66  | 57,850.66        |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 118,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 118,000.00          | 117,852.50 | 117,852.50       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 239,000.00          | 237,259.28 | 237,259.28       |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%  | 32,000.00           | 31,951.77  | 31,951.77        |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84% | 108,000.00          | 107,831.25 | 107,831.25       |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 108,000.00          | 107,865.00 | 107,865.00       |                          |

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## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                           |                     |            |                  |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24%             | 148,000.00          | 146,870.04 | 146,870.04       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32%             | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%             | 356,000.00          | 353,485.37 | 353,485.37       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%             | 152,000.00          | 151,768.56 | 151,768.56       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%             | 146,000.00          | 145,742.21 | 145,742.21       |                          |
| April 23, 2024<br>April 30, 2024 | Reversal of Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24% | 148,000.00          | 146,870.04 | 146,870.04       |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.79%             | 148,000.00          | 147,686.48 | 147,686.48       |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32% | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88%             | 149,000.00          | 148,815.78 | 148,815.78       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                      | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                  |                     |                       |                       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27%                        | 239,000.00          | 237,259.28            | 237,259.28            |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%                                    | 239,000.00          | 238,578.01            | 238,578.01            |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%                        | 356,000.00          | 353,485.37            | 353,485.37            |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%                                    | 356,000.00          | 355,449.93            | 355,449.93            |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                        | 152,000.00          | 151,758.43            | 151,758.43            |                          |
| April 30, 2024<br>May 1, 2024    | Purchase 103,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.70% Paid Accrued Interest of \$12.94   | 103,000.00          | 102,686.18            | 102,686.18            |                          |
| May 15, 2024<br>May 17, 2024     | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.13% Paid Accrued Interest of \$23.50   | 11,000.00           | 11,123.75             | 11,123.75             |                          |
| May 17, 2024<br>May 21, 2024     | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.83% Paid Accrued Interest of \$15.84    | 6,000.00            | 6,049.92              | 6,049.92              |                          |
| May 23, 2024<br>May 28, 2024     | Purchase 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.44% Paid Accrued Interest of \$429.32 | 122,000.00          | 122,538.52            | 122,538.52            |                          |
| <b>Total Purchases</b>           |                                                                                                                                  |                     | <b>\$5,916,345.00</b> | <b>\$5,916,345.00</b> | <b>\$0.00</b>            |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                  |                                                                                                                                                                       |                     |            |                  |                          |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.35% Received Accrued Interest of \$459.23, Federal Short Term Gain of \$622.08 | 126,000.00          | 126,435.71 | 125,813.63       | 622.08                   |
| May 29, 2024<br>May 30, 2024  | Sale 252,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.89% Received Accrued Interest of \$950.14, Federal Short Term Gain of \$97.11   | 252,000.00          | 251,724.37 | 251,627.26       | 97.11                    |
| May 29, 2024<br>May 30, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.90% Received Accrued Interest of \$475.07, Federal Short Term Gain of \$58.55   | 126,000.00          | 125,872.18 | 125,813.63       | 58.55                    |
| May 29, 2024<br>May 30, 2024  | Sale 506,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.86% Received Accrued Interest of \$1,907.81, Federal Short Term Gain of \$39.76 | 506,000.00          | 505,291.32 | 505,251.56       | 39.76                    |
| May 30, 2024<br>May 31, 2024  | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.19% Received Accrued Interest of \$245.45, Federal Short Term Gain of \$211.31  | 63,000.00           | 63,118.13  | 62,906.82        | 211.31                   |
| May 30, 2024<br>May 31, 2024  | Sale 254,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.20% Received Accrued Interest of \$989.60, Federal Short Term Gain of \$882.74 | 254,000.00          | 254,507.04 | 253,624.30       | 882.74                   |
| May 30, 2024<br>May 31, 2024  | Sale 127,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.19% Received Accrued Interest of \$494.80, Federal Short Term Gain of \$431.56 | 127,000.00          | 127,243.71 | 126,812.15       | 431.56                   |
| May 31, 2024<br>June 3, 2024  | Sale 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @                                                                                    | 122,000.00          | 122,450.46 | 121,819.54       | 630.92                   |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                                    |                     |            |                  |                          |
|                               | 100.37% Received Accrued Interest of \$521.32,<br>Federal Short Term Gain of \$630.92                                                                                              |                     |            |                  |                          |
| May 31, 2024<br>June 3, 2024  | Sale 123,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.39% Received Accrued Interest of \$525.59,<br>Federal Short Term Gain of \$659.87     | 123,000.00          | 123,477.94 | 122,818.07       | 659.87                   |
| May 31, 2024<br>June 3, 2024  | Sale 245,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.39% Received Accrued Interest of \$1,046.91,<br>Federal Short Term Gain of \$1,314.38 | 245,000.00          | 245,951.99 | 244,637.61       | 1,314.38                 |
| June 3, 2024<br>June 4, 2024  | Sale 260,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.59% Received Accrued Interest of \$1,143.68,<br>Federal Short Term Gain of \$1,911.42 | 260,000.00          | 261,526.84 | 259,615.42       | 1,911.42                 |
| June 3, 2024<br>June 4, 2024  | Sale 131,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.58% Received Accrued Interest of \$576.24,<br>Federal Short Term Gain of \$958.44     | 131,000.00          | 131,764.67 | 130,806.23       | 958.44                   |
| June 3, 2024<br>June 4, 2024  | Sale 130,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.55% Received Accrued Interest of \$571.84,<br>Federal Short Term Gain of \$910.57     | 130,000.00          | 130,718.29 | 129,807.72       | 910.57                   |
| June 3, 2024<br>June 4, 2024  | Sale 66,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Apr 2029 @ 100.23%<br>Received Accrued Interest of \$290.32, Federal Short<br>Term Gain of \$249.74      | 66,000.00           | 66,152.11  | 65,902.37        | 249.74                   |
| June 4, 2024<br>June 5, 2024  | Sale 5,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Apr 2029 @ 101.15%<br>Received Accrued Interest of \$22.62, Federal Short<br>Term Gain of \$65.11         | 5,000.00            | 5,057.72   | 4,992.61         | 65.11                    |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                    | Description                                                                                                                                                               | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                         |                                                                                                                                                                           |                     |                       |                       |                          |
| June 5, 2024<br>June 6, 2024                                     | Sale 134,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.97% Received Accrued Interest of \$623.12, Federal Short Term Gain of \$1,496.34   | 134,000.00          | 135,298.13            | 133,801.79            | 1,496.34                 |
| June 10, 2024<br>June 11, 2024                                   | Sale 85,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.97% Received Accrued Interest of \$448.68, Federal Short Term Gain of \$952.49      | 85,000.00           | 85,826.76             | 84,874.27             | 952.49                   |
| June 12, 2024<br>June 13, 2024                                   | Sale 290,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.40% Received Accrued Interest of \$1,603.67, Federal Short Term Gain of \$4,502.29 | 290,000.00          | 294,073.34            | 289,571.05            | 4,502.29                 |
| June 20, 2024<br>June 21, 2024                                   | Sale 183,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.49% Received Accrued Interest of \$1,195.96, Federal Short Term Gain of \$2,988.84 | 183,000.00          | 185,718.16            | 182,729.32            | 2,988.84                 |
| June 20, 2024<br>June 21, 2024                                   | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.44% Received Accrued Interest of \$601.25, Federal Short Term Gain of \$1,459.06    | 92,000.00           | 93,322.98             | 91,863.92             | 1,459.06                 |
| June 21, 2024<br>June 24, 2024                                   | Sale 237,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.47% Received Accrued Interest of \$1,638.23, Federal Short Term Gain of \$3,832.92 | 237,000.00          | 240,482.37            | 236,649.45            | 3,832.92                 |
| <b>Total Sales</b>                                               |                                                                                                                                                                           |                     | <b>\$3,576,014.22</b> | <b>\$3,551,738.72</b> | <b>\$24,275.50</b>       |
| <b>Total United States Treasury Note/Bond 4.625% 30 Apr 2029</b> |                                                                                                                                                                           |                     | <b>\$9,492,359.22</b> | <b>\$9,468,083.72</b> | <b>\$24,275.50</b>       |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date             | Description                                                                                                                                                     | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <i>Vanguard High-Yield Corporate Fund</i> |                                                                                                                                                                 |                     |           |                  |                          |
| <b>Purchases</b>                          |                                                                                                                                                                 |                     |           |                  |                          |
| July 3, 2023<br>July 3, 2023              | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 06/01/23 to 06/30/23 Due on 07/03/23 Reinvested \$46,491.03 at \$5.22 For 8,906.328 Units | 8,906.328           | 46,491.03 | 46,491.03        |                          |
| August 1, 2023<br>August 1, 2023          | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 07/01/23 to 07/31/23 Due on 08/01/23 Reinvested \$46,716.16 at \$5.25 For 8,898.316 Units | 8,898.316           | 46,716.16 | 46,716.16        |                          |
| September 1, 2023<br>September 1, 2023    | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 08/01/23 to 08/31/23 Due on 09/01/23 Reinvested \$47,231.39 at \$5.23 For 9,030.859 Units | 9,030.859           | 47,231.39 | 47,231.39        |                          |
| October 2, 2023<br>October 2, 2023        | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 09/01/23 to 09/30/23 Due on 10/02/23 Reinvested \$47,399.48 at \$5.13 For 9,239.665 Units | 9,239.665           | 47,399.48 | 47,399.48        |                          |
| November 1, 2023<br>November 1, 2023      | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 10/01/23 to 10/31/23 Due on 11/01/23 Reinvested \$48,556.09 at \$5.07 For 9,577.138 Units | 9,577.138           | 48,556.09 | 48,556.09        |                          |
| December 1, 2023<br>December 1, 2023      | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 11/01/23 to 11/30/23 Due on 12/01/23 Reinvested \$48,026.42 at \$5.27 For 9,113.173 Units | 9,113.173           | 48,026.42 | 48,026.42        |                          |
| January 2, 2024<br>January 2, 2024        | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 12/01/23 to 12/31/23 Due on 01/02/24 Reinvested \$49,085.72 at \$5.42 For 9,056.406 Units | 9,056.406           | 49,085.72 | 49,085.72        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                   | Description                                                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>                    |                                                                                                                                                                 |                     |                        |                        |                          |
| February 1, 2024<br>February 1, 2024            | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 01/01/24 to 01/31/24 Due on 02/01/24 Reinvested \$49,313.99 at \$5.38 For 9,166.169 Units | 9,166.169           | 49,313.99              | 49,313.99              |                          |
| March 1, 2024<br>March 1, 2024                  | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 02/01/24 to 02/29/24 Due on 03/01/24 Reinvested \$48,706.01 at \$5.36 For 9,086.942 Units | 9,086.942           | 48,706.01              | 48,706.01              |                          |
| April 1, 2024<br>April 1, 2024                  | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 03/01/24 to 03/31/24 Due on 04/01/24 Reinvested \$47,182.10 at \$5.38 For 8,769.907 Units | 8,769.907           | 47,182.10              | 47,182.10              |                          |
| May 1, 2024<br>May 1, 2024                      | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 04/01/24 to 04/30/24 Due on 05/01/24 Reinvested \$48,165.00 at \$5.30 For 9,087.736 Units | 9,087.736           | 48,165.00              | 48,165.00              |                          |
| June 3, 2024<br>June 3, 2024                    | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 05/01/24 to 05/31/24 Due on 06/03/24 Reinvested \$49,497.09 at \$5.34 For 9,269.118 Units | 9,269.118           | 49,497.09              | 49,497.09              |                          |
| <b>Total Purchases</b>                          |                                                                                                                                                                 |                     | <b>\$576,370.48</b>    | <b>\$576,370.48</b>    | <b>\$0.00</b>            |
| <b>Sales</b>                                    |                                                                                                                                                                 |                     |                        |                        |                          |
| February 23, 2024<br>February 26, 2024          | Sale 93,109.87 Units of Vanguard High-Yield Corporate Fund @ \$5.37, Federal Long Term Loss of \$37,637.36                                                      | 93,109.87           | 500,000.00             | 537,637.36             | -37,637.36               |
| June 5, 2024<br>June 6, 2024                    | Sale 1,763,051.987 Units of Vanguard High-Yield Corporate Fund @ \$5.37, Federal Short Term Loss of \$43,178.57, Federal Long Term Loss of \$653,935.55         | 1,763,051.987       | 9,467,589.17           | 10,164,703.29          | -697,114.12              |
| <b>Total Sales</b>                              |                                                                                                                                                                 |                     | <b>\$9,967,589.17</b>  | <b>\$10,702,340.65</b> | <b>-\$734,751.48</b>     |
| <b>Total Vanguard High-Yield Corporate Fund</b> |                                                                                                                                                                 |                     | <b>\$10,543,959.65</b> | <b>\$11,278,711.13</b> | <b>-\$734,751.48</b>     |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                 | Description                                                                                                                                                                    | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-----------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <i>iMGP Alternative Strategies Fund</i>       |                                                                                                                                                                                |                     |                       |                       |                          |
| <b>Purchases</b>                              |                                                                                                                                                                                |                     |                       |                       |                          |
| September 29, 2023<br>September 29, 2023      | Cash Dividend 0.1199999 USD iMGP Alternative Strategies Fund For 424,946.769 Units Due on 09/29/23 With Ex Date 09/29/23 Reinvested \$50,993.61 at \$10.17 For 5,014.121 Units | 5,014.121           | 50,993.61             | 50,993.61             |                          |
| December 19, 2023<br>December 19, 2023        | Cash Dividend 0.0859 USD iMGP Alternative Strategies Fund For 429,960.89 Units Due on 12/19/23 With Ex Date 12/19/23 Reinvested \$36,933.64 at \$10.39 For 3,554.73 Units      | 3,554.73            | 36,933.64             | 36,933.64             |                          |
| March 28, 2024<br>March 28, 2024              | Cash Dividend 0.122 USD iMGP Alternative Strategies Fund For 386,122.255 Units Due on 03/28/24 With Ex Date 03/28/24 Reinvested \$47,106.92 at \$10.63 For 4,431.507 Units     | 4,431.507           | 47,106.92             | 47,106.92             |                          |
| <b>Total Purchases</b>                        |                                                                                                                                                                                |                     | <b>\$135,034.17</b>   | <b>\$135,034.17</b>   | <b>\$0.00</b>            |
| <b>Sales</b>                                  |                                                                                                                                                                                |                     |                       |                       |                          |
| February 23, 2024<br>February 26, 2024        | Sale 47,393.365 Units of iMGP Alternative Strategies Fund @ \$10.55, Federal Long Term Loss of \$41,636.60                                                                     | 47,393.365          | 500,000.00            | 541,636.60            | -41,636.60               |
| June 6, 2024<br>June 7, 2024                  | Sale 390,553.762 Units of iMGP Alternative Strategies Fund @ \$10.72, Federal Short Term Loss of \$12,306.13, Federal Long Term Loss of \$260,875.18                           | 390,553.762         | 4,186,736.33          | 4,459,917.64          | -273,181.31              |
| <b>Total Sales</b>                            |                                                                                                                                                                                |                     | <b>\$4,686,736.33</b> | <b>\$5,001,554.24</b> | <b>-\$314,817.91</b>     |
| <b>Total iMGP Alternative Strategies Fund</b> |                                                                                                                                                                                |                     | <b>\$4,821,770.50</b> | <b>\$5,136,588.41</b> | <b>-\$314,817.91</b>     |

## 5% Single Reportable Transactions By Broker

No activity this period.

## 5% Single Reportable Transactions By Issue

**Beginning Market Value: \$93,191,337.97**

**Comparative Value (5%): \$4,659,566.90**

| Trade Date<br>Settlement Date | Description                                                                                                                                             | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases</b>              |                                                                                                                                                         |                     |                        |                        |                          |
| June 6, 2024<br>June 6, 2024  | Purchase 16,967,589.17 Units of BlackRock Liquidity FedFund @ \$1.00                                                                                    | 16,967,589.17       | 16,967,589.17          | 16,967,589.17          |                          |
| June 6, 2024<br>June 7, 2024  | Purchase 319,148.936 Units of Goldman Sachs GQG Partners International Opportunities Fund @ \$23.50                                                     | 319,148.936         | 7,500,000.00           | 7,500,000.00           |                          |
| <b>Total Purchases</b>        |                                                                                                                                                         |                     | <b>\$24,467,589.17</b> | <b>\$24,467,589.17</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                                                                                                                         |                     |                        |                        |                          |
| June 5, 2024<br>June 6, 2024  | Sale 193,598.348 Units of International Growth and Income Fund @ \$38.74, Federal Long Term Gain of \$1,039,921.04                                      | 193,598.348         | 7,500,000.00           | 6,460,078.96           | 1,039,921.04             |
| June 5, 2024<br>June 6, 2024  | Sale 1,763,051.987 Units of Vanguard High-Yield Corporate Fund @ \$5.37, Federal Short Term Loss of \$43,178.57, Federal Long Term Loss of \$653,935.55 | 1,763,051.987       | 9,467,589.17           | 10,164,703.29          | -697,114.12              |
| June 7, 2024<br>June 7, 2024  | Sale 12,513,263.67 Units of BlackRock Liquidity FedFund @ \$1.00                                                                                        | 12,513,263.67       | 12,513,263.67          | 12,513,263.67          |                          |
| <b>Total Sales</b>            |                                                                                                                                                         |                     | <b>\$29,480,852.84</b> | <b>\$29,138,045.92</b> | <b>\$342,806.92</b>      |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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      |
|--------------------------------------------------------------|----------------------------------------------|------------------------|------------------------|
| <b>INTEREST BEARING CASH</b>                                 |                                              |                        |                        |
|                                                              | SAVINGS ACCOUNT                              | \$ 973,644.00          | \$ 973,644.00          |
| 7,614,023.6000                                               | BlackRock Liquidity FedFund                  | 7,615,119.00           | 7,615,119.00           |
|                                                              |                                              | <u>\$ 8,588,763.00</u> | <u>\$ 8,588,763.00</u> |
| <b>U.S. GOVERNMENT SECURITIES AND U.S. AGENCY SECURITIES</b> |                                              |                        |                        |
| 2,456.4900                                                   | Fannie Mae Pool FN 888219 5.5% 01 Mar 2037   | \$ 2,454.00            | \$ 2,466.00            |
| 6,790.5800                                                   | Fannie Mae Pool FN 889572 5.5% 01 Jun 2038   | 6,783.00               | 6,815.00               |
| 9,284.1300                                                   | Fannie Mae Pool FN 930559 5% 01 Feb 2039     | 9,606.00               | 9,183.00               |
| 28,368.5200                                                  | Fannie Mae Pool FN AB1803 4% 01 Nov 2040     | 29,563.00              | 26,772.00              |
| 48,642.1400                                                  | Fannie Mae Pool FN AD0761 5% 01 Feb 2040     | 52,990.00              | 48,546.00              |
| 14,327.0900                                                  | Fannie Mae Pool FN AL8994 4% 01 Sep 2045     | 14,425.00              | 13,381.00              |
| 33,077.7400                                                  | Fannie Mae Pool FN AS0214 3.5% 01 Aug 2043   | 32,819.00              | 30,240.00              |
| 8,566.6700                                                   | Fannie Mae Pool FN AS9830 4% 01 Jun 2047     | 9,018.00               | 8,000.00               |
| 6,779.1900                                                   | Fannie Mae Pool FN AS9972 4% 01 Jul 2047     | 7,142.00               | 6,326.00               |
| 6,029.4100                                                   | Fannie Mae Pool FN BD5046 3.5% 01 Feb 2047   | 6,223.00               | 5,457.00               |
| 45,000.0000                                                  | Fannie Mae Pool FN BL6060 2.455% 01 Apr 2040 | 44,888.00              | 31,949.00              |
| 131,084.5200                                                 | Fannie Mae Pool FN BQ6913 2% 01 Dec 2051     | 116,230.00             | 102,907.00             |
| 66,555.1100                                                  | Fannie Mae Pool FN BQ7006 2% 01 Jan 2052     | 61,782.00              | 52,202.00              |
| 65,865.5900                                                  | Fannie Mae Pool FN BU1339 2.5% 01 Feb 2052   | 57,295.00              | 53,964.00              |
| 107,783.4400                                                 | Fannie Mae Pool FN BU7089 2% 01 Dec 2051     | 95,380.00              | 84,612.00              |
| 128,410.6600                                                 | Fannie Mae Pool FN BV8477 3% 01 May 2052     | 122,070.00             | 110,063.00             |
| 88,953.1800                                                  | Fannie Mae Pool FN BV8515 3% 01 May 2052     | 82,007.00              | 75,763.00              |
| 7,374.8100                                                   | Fannie Mae Pool FN CA0996 3.5% 01 Jan 2048   | 7,306.00               | 6,667.00               |
| 24,706.2700                                                  | Fannie Mae Pool FN CA1710 4.5% 01 May 2048   | 25,691.00              | 23,654.00              |
| 2,740.3500                                                   | Fannie Mae Pool FN CA1711 4.5% 01 May 2048   | 2,844.00               | 2,622.00               |
| 6,283.9100                                                   | Fannie Mae Pool FN CA2208 4.5% 01 Aug 2048   | 6,538.00               | 5,990.00               |
| 25,563.2100                                                  | Fannie Mae Pool FN CA2327 4% 01 Sep 2048     | 26,244.00              | 24,109.00              |
| 95,970.9700                                                  | Fannie Mae Pool FN CB0610 2.5% 01 May 2051   | 82,505.00              | 79,553.00              |
| 109,681.2500                                                 | Fannie Mae Pool FN CB2610 2% 01 Jan 2052     | 97,282.00              | 86,092.00              |
| 111,767.5300                                                 | Fannie Mae Pool FN FS1598 2% 01 Apr 2052     | 95,579.00              | 87,507.00              |
| 19,882.5100                                                  | Fannie Mae Pool FN MA1490 3% 01 Jul 2033     | 19,893.00              | 18,555.00              |
| 16,609.2600                                                  | Fannie Mae Pool FN MA1608 3.5% 01 Oct 2033   | 17,152.00              | 15,789.00              |
| 56,474.3300                                                  | Fannie Mae Pool FN MA1715 4% 01 Dec 2043     | 58,433.00              | 52,945.00              |
| 40,677.6400                                                  | Fannie Mae Pool FN MA2895 3% 01 Feb 2047     | 39,451.00              | 35,560.00              |
| 46,902.2700                                                  | Fannie Mae Pool FN MA3210 3.5% 01 Dec 2047   | 46,222.00              | 42,206.00              |
| 10,867.7100                                                  | Fannie Mae Pool FN MA3537 4.5% 01 Dec 2048   | 11,304.00              | 10,399.00              |
| 15,909.5800                                                  | Fannie Mae Pool FN MA3846 3% 01 Nov 2049     | 15,999.00              | 13,303.00              |
| 48,189.4500                                                  | Fannie Mae Pool FN MA4176 2% 01 Nov 2040     | 49,703.00              | 40,707.00              |
| 18,935.8600                                                  | Fannie Mae Pool FN MA4333 2% 01 May 2041     | 19,245.00              | 15,838.00              |
| 100,217.0600                                                 | Fannie Mae Pool FN MA4512 2.5% 01 Jan 2052   | 91,797.00              | 81,918.00              |
| 107,595.1700                                                 | Fannie Mae Pool FN MA4548 2.5% 01 Feb 2052   | 100,122.00             | 88,152.00              |



## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-----|-------------------------------------------------------------------------------------------------------|-------------|-------------------|
|     | 2,095.7500 Fannie Mae REMICS FNR 2007-64 FA Flt 25 Jul 2037                                           | \$ 2,019.00 | \$ 2,086.00       |
|     | 3,864.4900 Fannie Mae REMICS FNR 2018-57 QA 3.5% 25 May 2046                                          | 3,873.00    | 3,807.00          |
|     | 5,110.0600 Fannie Mae REMICS FNR 2018-86 JA 4% 25 May 2047                                            | 5,157.00    | 4,992.00          |
|     | 7,559.0400 Fannie Mae REMICS FNR 2018-94 KD 3.5% 25 Dec 2048                                          | 7,524.00    | 6,737.00          |
|     | 17,603.0200 Freddie Mac Gold Pool FG A47971 5% 01 Aug 2035                                            | 17,991.00   | 17,320.00         |
|     | 5,676.4800 Freddie Mac Gold Pool FG A61527 5% 01 Jul 2036                                             | 5,797.00    | 5,607.00          |
|     | 2,571.9000 Freddie Mac Gold Pool FG G04222 5.5% 01 Apr 2038                                           | 2,572.00    | 2,585.00          |
|     | 8,878.9500 Freddie Mac Gold Pool FG G04646 6% 01 Aug 2038                                             | 9,027.00    | 9,092.00          |
|     | 23,294.1900 Freddie Mac Gold Pool FG G04706 5.5% 01 Sep 2038                                          | 23,428.00   | 23,528.00         |
|     | 3,752.1600 Freddie Mac Gold Pool FG G08676 3.5% 01 Nov 2045                                           | 3,859.00    | 3,403.00          |
|     | 13,989.6100 Freddie Mac Gold Pool FG G08698 3.5% 01 Mar 2046                                          | 14,661.00   | 12,653.00         |
|     | 24,697.1100 Freddie Mac Gold Pool FG G08710 3% 01 Jun 2046                                            | 25,414.00   | 21,619.00         |
|     | 29,500.7900 Freddie Mac Gold Pool FG G08711 3.5% 01 Jun 2046                                          | 31,002.00   | 26,735.00         |
|     | 17,374.2200 Freddie Mac Gold Pool FG G08715 3% 01 Aug 2046                                            | 18,067.00   | 15,203.00         |
|     | 3,644.9800 Freddie Mac Gold Pool FG G08722 3.5% 01 Sep 2046                                           | 3,849.00    | 3,317.00          |
|     | 53,726.6300 Freddie Mac Gold Pool FG G08726 3% 01 Oct 2046                                            | 55,725.00   | 46,972.00         |
|     | 27,690.5700 Freddie Mac Gold Pool FG G08732 3% 01 Nov 2046                                            | 28,640.00   | 24,209.00         |
|     | 7,539.5600 Freddie Mac Gold Pool FG G08757 3.5% 01 Apr 2047                                           | 7,747.00    | 6,833.00          |
|     | 14,381.0700 Freddie Mac Gold Pool FG G08779 3.5% 01 Sep 2047                                          | 14,302.00   | 13,019.00         |
|     | 4,794.6200 Freddie Mac Gold Pool FG G08833 5% 01 Jul 2048                                             | 5,065.00    | 4,733.00          |
|     | 4,706.7200 Freddie Mac Gold Pool FG G08849 5% 01 Nov 2048                                             | 4,925.00    | 4,642.00          |
|     | 45,830.8000 Freddie Mac Gold Pool FG G60080 3.5% 01 Jun 2045                                          | 47,263.00   | 41,591.00         |
|     | 26,075.6500 Freddie Mac Gold Pool FG G60278 4% 01 Oct 2045                                            | 28,039.00   | 24,676.00         |
|     | 106,877.7900 Freddie Mac Gold Pool FG G67707 3.5% 01 Jan 2048                                         | 108,410.00  | 96,648.00         |
|     | 28,146.8000 Freddie Mac Gold Pool FG G67711 4% 01 Mar 2048                                            | 28,795.00   | 26,397.00         |
|     | 2,183.4400 Freddie Mac Gold Pool FG H00790 5.5% 01 May 2037                                           | 2,157.00    | 2,159.00          |
|     | 50,000.0000 Freddie Mac Multifamily Structured Pass Through Certificates FHMS K157 A3 Var 25 Aug 2033 | 50,669.00   | 46,523.00         |
|     | 22,191.8300 Freddie Mac Pool FR QE0312 2% 01 Apr 2052                                                 | 19,543.00   | 17,393.00         |
|     | 14,024.7400 Freddie Mac Pool FR RE6029 3% 01 Feb 2050                                                 | 14,172.00   | 11,730.00         |
|     | 107,579.7700 Freddie Mac Pool FR SD8194 2.5% 01 Feb 2052                                              | 100,137.00  | 88,129.00         |
|     | 110,785.3600 Freddie Mac Pool FR SD8199 2% 01 Mar 2052                                                | 96,942.00   | 86,795.00         |
|     | 112,167.5800 Freddie Mac Pool FR SD8212 2.5% 01 May 2052                                              | 103,402.00  | 91,658.00         |
|     | 120,621.2100 Freddie Mac REMICS FHR 4656 EZ 4% 15 Feb 2047                                            | 127,025.00  | 110,424.00        |
|     | 37,761.8300 Freddie Mac STACR REMIC Trust 2022-DNA1 M1A Flt 25 Jan 2042                               | 37,192.00   | 37,756.00         |
|     | 39,167.5900 Ginnie Mae 6.5% 20 Feb 2054                                                               | 39,143.00   | 39,036.00         |
|     | 12,602.8700 Ginnie Mae II Pool G2 MA3521 3.5% 20 Mar 2046                                             | 13,351.00   | 11,489.00         |
|     | 4,494.9500 Ginnie Mae II Pool G2 MA3597 3.5% 20 Apr 2046                                              | 4,765.00    | 4,096.00          |
|     | 11,708.5700 Ginnie Mae II Pool G2 MA3937 3.5% 20 Sep 2046                                             | 12,443.00   | 10,664.00         |
|     | 25,751.2800 Ginnie Mae II Pool G2 MA4069 3.5% 20 Nov 2046                                             | 26,578.00   | 23,415.00         |
|     | 34,723.6700 Ginnie Mae II Pool G2 MA4126 3% 20 Dec 2046                                               | 35,158.00   | 30,673.00         |
|     | 32,686.6300 Ginnie Mae II Pool G2 MA4195 3% 20 Jan 2047                                               | 33,759.00   | 28,881.00         |
|     | 9,931.5200 Ginnie Mae II Pool G2 MA4382 3.5% 20 Apr 2047                                              | 10,354.00   | 9,027.00          |
|     | 6,297.1500 Ginnie Mae II Pool G2 MA4454 5% 20 May 2047                                                | 6,765.00    | 6,231.00          |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|----------------|------------------------------------------------------------------------------|------------------|-------------------|
| 19,401.2400    | Ginnie Mae II Pool G2 MA4586 3.5% 20 Jul 2047                                | \$ 19,259.00     | \$ 17,659.00      |
| 17,947.3100    | Ginnie Mae II Pool G2 MA4588 4.5% 20 Jul 2047                                | 18,716.00        | 17,328.00         |
| 7,194.9700     | Ginnie Mae II Pool G2 MA4719 3.5% 20 Sep 2047                                | 7,453.00         | 6,536.00          |
| 7,376.6900     | Ginnie Mae II Pool G2 MA4722 5% 20 Sep 2047                                  | 7,924.00         | 7,299.00          |
| 26,877.5100    | Ginnie Mae II Pool G2 MA4837 3.5% 20 Nov 2047                                | 27,149.00        | 24,391.00         |
| 9,767.6100     | Ginnie Mae II Pool G2 MA4838 4% 20 Nov 2047                                  | 10,257.00        | 9,159.00          |
| 14,108.6100    | Ginnie Mae II Pool G2 MA5078 4% 20 Mar 2048                                  | 14,436.00        | 13,214.00         |
| 15,464.4700    | Ginnie Mae II Pool G2 MA5399 4.5% 20 Aug 2048                                | 16,029.00        | 14,879.00         |
| 24,796.0400    | Ginnie Mae II Pool G2 MA5466 4% 20 Sep 2048                                  | 25,457.00        | 23,181.00         |
| 5,241.7000     | Ginnie Mae II Pool G2 MA5597 5% 20 Nov 2048                                  | 5,473.00         | 5,184.00          |
| 4,696.3800     | Ginnie Mae II Pool G2 MA6030 3.5% 20 Jul 2049                                | 4,801.00         | 4,175.00          |
| 2,241.0800     | Ginnie Mae II Pool G2 MA6209 3% 20 Oct 2049                                  | 2,256.00         | 1,919.00          |
| 111,498.8500   | Ginnie Mae II Pool G2 MA8201 4.5% 20 Aug 2052                                | 106,277.00       | 106,266.00        |
| 275,000.0000   | GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/54                                     | 231,561.00       | 231,140.00        |
| 150,000.0000   | GNMAII JUMBO TBA 30YR MPT 4.500% 7/15/54                                     | 142,195.00       | 142,593.00        |
| 225,000.0000   | GNMAII JUMBO TBA 30YR MPT 5.000% 7/15/54                                     | 220,830.00       | 219,074.00        |
| 125,000.0000   | GNMAII Jumbo TBA 30YR Mpt 5.500% 15 Jul 2054                                 | 124,185.00       | 124,013.00        |
| 11,771.9400    | Government National Mortgage Association GNR 2014-108 PA 2.625% 20 Dec 2039  | 11,818.00        | 10,930.00         |
| 39,492.2600    | Government National Mortgage Association GNR 2023-134 F Fit 20 Aug 2053      | 39,344.00        | 39,126.00         |
| 65,000.0000    | Regatta XIII Funding Ltd REG13 2018-2A A1R Fit 15 Jul 2031                   | 65,000.00        | -                 |
| 45,000.0000    | TIAA CLO IV Ltd TIA 2018-1A A1AR Fit 20 Jan 2032                             | 45,000.00        | -                 |
| 375,000.0000   | UMBS TBA 30YR MPT 3.500% 7/15/54                                             | 327,785.00       | 331,875.00        |
| 3,300,000.0000 | UMBS TBA 30YR MPT 4.000% 7/15/54                                             | 2,901,106.00     | 3,019,368.00      |
| 157,000.0000   | United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44'    | 157,804.00       | 154,008.00        |
| 0.0100         | United States Small Business Administration SBAP 2022-25H 1 3.8% 01 Aug 2047 | -                | -                 |
| 208,000.0000   | United States Treasury Bill Zero 16 Jul 2024                                 | 204,878.00       | 207,544.00        |
| 3,309,000.0000 | United States Treasury Note/Bond 4.25% 30 Jun 2029                           | 3,301,322.00     | 3,295,301.00      |
| 1,560,000.0000 | United States Treasury Note/Bond 4.375% 15 May 2034                          | 1,547,699.00     | 1,560,484.00      |
| 940,000.0000   | United States Treasury Note/Bond 4.5% 31 May 2029                            | 939,290.00       | 946,392.00        |
| 63,000.0000    | United States Treasury Note/Bond 4.5% 31 May 2029                            | 62,952.00        | 62,012.00         |
| 1,085,000.0000 | United States Treasury Note/Bond 4.625% 15 Jun 2027                          | 1,086,057.00     | 1,088,136.00      |
| 882,000.0000   | United States Treasury Note/Bond 4.625% 15 May 2044                          | 886,299.00       | 880,351.00        |
| 1,075,000.0000 | United States Treasury Note/Bond 4.625% 30 Jun 2026                          | 1,073,265.00     | 1,073,065.00      |
| 756,000.0000   | US Treasury Bill 4.75% 15 May 2054                                           | 755,041.00       | 766,516.00        |
|                |                                                                              | \$ 17,189,609.00 | \$ 16,907,813.00  |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-------------------------------------------------|-------------------------------------------------------------------------------------|---------------|-------------------|
| CORPORATE DEBT INSTRUMENTS AND STRUCTURED NOTES |                                                                                     |               |                   |
| 150,000.0000                                    | Jpmorgan Chase Financial 7.5% 02 Dec 2025                                           | \$ 150,000.00 | \$ 150,000.00     |
| 10,000.0000                                     | AEP Transmission Co LLC 5.15% 01 Apr 2034                                           | 9,993.00      | 9,773.00          |
| 30,000.0000                                     | AerCap Ireland Capital DAC / AerCap Global Aviation Trust 3.3% 30 Jan 2032          | 28,817.00     | 25,819.00         |
| 55,000.0000                                     | Air Lease Corp 2.2% 15 Jan 2027                                                     | 54,340.00     | 50,773.00         |
| 10,000.0000                                     | Air Lease Corp 3.625% 01 Dec 2027                                                   | 10,362.00     | 9,439.00          |
| 35,000.0000                                     | Alcon Finance Corp 3% 23 Sep 2029                                                   | 34,503.00     | 31,677.00         |
| 25,000.0000                                     | American Assets Trust LP 3.375% 01 Feb 2031                                         | 22,195.00     | 20,514.00         |
| 10,000.0000                                     | American Homes 4 Rent LP 2.375% 15 Jul 2031                                         | 7,656.00      | 8,139.00          |
| 10,000.0000                                     | American Homes 4 Rent LP 3.375% 15 Jul 2051                                         | 6,705.00      | 6,550.00          |
| 25,000.0000                                     | American Tower Corp 2.7% 15 Apr 2031                                                | 20,467.00     | 21,179.00         |
| 20,000.0000                                     | American Tower Corp 5.55% 15 Jul 2033                                               | 19,930.00     | 19,978.00         |
| 20,000.0000                                     | American Tower Corp 5.65% 15 Mar 2033                                               | 19,295.00     | 20,137.00         |
| 5,000.0000                                      | Amgen Inc 4.2% 22 Feb 2052                                                          | 3,810.00      | 3,954.00          |
| 15,000.0000                                     | Amgen Inc 5.25% 02 Mar 2033                                                         | 14,953.00     | 14,956.00         |
| 10,000.0000                                     | Aon Corp / Aon Global Holdings PLC 2.6% 02 Dec 2031                                 | 9,992.00      | 8,347.00          |
| 35,000.0000                                     | Aon Corp 2.8% 15 May 2030                                                           | 36,026.00     | 30,700.00         |
| 15,000.0000                                     | Arizona Public Service Co 3.35% 15 May 2050                                         | 10,367.00     | 10,064.00         |
| 30,000.0000                                     | Athene Global Funding 1.985% 19 Aug 2028                                            | 29,817.00     | 26,114.00         |
| 5,000.0000                                      | Athene Global Funding 2.717% 07 Jan 2029                                            | 5,000.00      | 4,435.00          |
| 15,000.0000                                     | Athene Global Funding 3.205% 08 Mar 2027                                            | 15,000.00     | 14,005.00         |
| 55,000.0000                                     | Avolon Holdings Funding Ltd 2.528% 18 Nov 2027                                      | 55,494.00     | 49,468.00         |
| 25,000.0000                                     | Avolon Holdings Funding Ltd 2.875% 15 Feb 2025                                      | 24,982.00     | 24,492.00         |
| 25,000.0000                                     | Bacardi Ltd 4.45% 15 May 2025                                                       | 27,765.00     | 24,700.00         |
| 35,000.0000                                     | Bank of America Corp Variable 1.658% 11 Mar 2027                                    | 34,233.00     | 32,815.00         |
| 55,000.0000                                     | Bank of America CORP Variable 1.734% 22 Jul 2027                                    | 55,000.00     | 50,981.00         |
| 40,000.0000                                     | Bank of America Corp Variable 2.087% 14 Jun 2029                                    | 39,934.00     | 35,486.00         |
| 45,000.0000                                     | Bank of America Corp Variable 2.299% 21 Jul 2032                                    | 36,191.00     | 36,838.00         |
| 225,000.0000                                    | Barclays Bank PLC 7.5% 11 Aug 2025                                                  | 225,000.00    | 226,237.00        |
| 400,000.0000                                    | Barclays Bank PLC 8% 01 Jul 2025                                                    | 400,000.00    | 400,040.00        |
| 400,000.0000                                    | Barclays Bank PLC 8% 02 Jun 2025                                                    | 400,000.00    | 403,160.00        |
| 50,000.0000                                     | Barings CLO Ltd 2018-IV BABS 2018-4A A1R Flt 15 Oct 2030                            | 50,000.00     | 49,991.00         |
| 30,000.0000                                     | BAT Capital Corp 4.54% 15 Aug 2047                                                  | 27,846.00     | 23,174.00         |
| 30,000.0000                                     | Bayer US Finance II LLC 4.4% 15 Jul 2044                                            | 33,073.00     | 22,888.00         |
| 60,000.0000                                     | Bayer US Finance II LLC 4.625% 25 Jun 2038                                          | 65,070.00     | 50,417.00         |
| 108,362.3200                                    | Bayview MSR Opportunity Master Fund Trust 2021-INV4 BVINV 2021-4 A8 Var 25 Oct 2051 | 91,346.00     | 92,934.00         |
| 24,773.8700                                     | Bear Stearns ALT-A Trust 2004-12 BALTA 2004-12 1M1 Flt 25 Jan 2035                  | 24,588.00     | 24,457.00         |
| 20,000.0000                                     | Berry Global Inc 1.57% 15 Jan 2026                                                  | 19,832.00     | 18,790.00         |
| 40,000.0000                                     | Berry Global Inc 1.65% 15 Jan 2027                                                  | 34,636.00     | 36,428.00         |
| 52,000.0000                                     | BMO 2023-5C1 Mortgage Trust BMO 2023-5C1 AS Var 15 Aug 2056                         | 54,056.00     | 54,189.00         |
| 60,000.0000                                     | BMO Mortgage Trust 6.866% 15 Feb 2057                                               | 61,797.00     | 62,839.00         |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

FORM 5500: SCHEDULE H, LINE 4i - SCHEDULE OF ASSETS (HELD AT END OF YEAR)

| (a) | (b) (c) Description of investment                                                                             | (d) Cost     | (e) Current Value |
|-----|---------------------------------------------------------------------------------------------------------------|--------------|-------------------|
|     | 15,000.0000 Boeing Co/The 4.875% 01/05/2025                                                                   | \$ 16,804.00 | \$ 14,841.00      |
|     | 20,000.0000 Boeing Co/The 5.805% 01 May 2050                                                                  | 18,488.00    | 18,108.00         |
|     | 10,000.0000 Boeing Co/The 6.528% 01 May 2034                                                                  | 10,000.00    | 10,239.00         |
|     | 3,808.1400 Brazos Education Loan Authority Inc BELA 2012-1 A1 Flt 26 Dec 2035                                 | 3,702.00     | 3,804.00          |
|     | 58,466.6500 BX Commercial Mortgage Trust 2020-VKNG BX 2020-VKNG A Flt 15 Oct 2037                             | 58,622.00    | 58,138.00         |
|     | 15,000.0000 BX Trust 2019-OC11 BX 2019-OC11 A 3.202% 09 Dec 2041                                              | 15,449.00    | 13,338.00         |
|     | 90,000.0000 BXHPP Trust 2021-FILM BXHPP 2021-FILM A Flt 15 Aug 2036                                           | 85,950.00    | 86,441.00         |
|     | 30,000.0000 Centene Corp 3% 15 Oct 2030                                                                       | 30,000.00    | 25,650.00         |
|     | 30,000.0000 Century Plaza Towers 2019-CPT CPTS 2019-CPT A 2.865% 13 Nov 2039                                  | 30,899.00    | 25,699.00         |
|     | 30,000.0000 Charter Communications Operating LLC / Charter Communications Operating Capital 2.3% 01 Feb 2032  | 26,014.00    | 23,136.00         |
|     | 25,000.0000 Charter Communications Operating LLC / Charter Communications Operating Capital 4.8% 01 Mar 2050  | 27,626.00    | 18,340.00         |
|     | 5,000.0000 Charter Communications Operating LLC / Charter Communications Operating Capital 5.375% 01 Apr 2038 | 5,336.00     | 4,354.00          |
|     | 26,000.0000 Cigna Group/The 3.4% 15 Mar 2051                                                                  | 26,450.00    | 17,766.00         |
|     | 100,000.0000 Citigroup Commercial Mortgage Trust 2020-420K CGCMT 2020-420K A 2.456% 10 Nov 2042               | 84,937.00    | 83,238.00         |
|     | 375,000.0000 Citigroup Global Markets Holdings Inc/United States 7.75% 20 Aug 2025                            | 375,000.00   | 372,037.00        |
|     | 60,000.0000 Citigroup Global Markets Holdings Inc/United States 7.85% 30 Aug 2024                             | 60,000.00    | 59,544.00         |
|     | 400,000.0000 Citigroup Global Markets Holdings Inc/United States 7.95% 26 Sep 2025                            | 400,000.00   | 392,120.00        |
|     | 150,000.0000 Citigroup Global Markets Holdings Inc/United States 8.55% 02 Apr 2025                            | 150,000.00   | 151,620.00        |
|     | 15,000.0000 Citigroup Inc Variable 2.666% 29 Jan 2031                                                         | 13,146.00    | 13,062.00         |
|     | 10,000.0000 Citigroup Inc Variable 2.976% 05 Nov 2030                                                         | 9,052.00     | 8,907.00          |
|     | 5,000.0000 Citigroup Inc Variable 3.057% 25 Jan 2033                                                          | 4,539.00     | 4,247.00          |
|     | 5,000.0000 Columbia Pipelines Operating Co LLC 6.036% 15 Nov 2033                                             | 4,998.00     | 5,110.00          |
|     | 20,000.0000 CommonSpirit Health 2.782% 01 Oct 2030                                                            | 20,263.00    | 17,322.00         |
|     | 28,525.4300 Credit-Based Asset Servicing and Securitization LLC CBASS 2003-CB3 AF1 Stp 25 Dec 2032            | 24,318.00    | 26,819.00         |
|     | 91,165.1300 Csmc 2022-Nqm1 Trust CSMC 2022-NQM1 A1 Var 25 Nov 2066                                            | 79,029.00    | 79,997.00         |
|     | 20,000.0000 CVS Health Corp 5.05% 25 Mar 2048                                                                 | 21,667.00    | 17,308.00         |
|     | 30,000.0000 DC Office Trust 2019-MTC DCOT 2019-MTC A 2.965% 15 Sep 2045                                       | 30,898.00    | 25,578.00         |
|     | 68,474.1600 Delta Air Lines 2020-1 Class AA Pass Through Trust 2% 10 Dec 2029                                 | 68,474.00    | 62,251.00         |
|     | 9,000.0000 Duke Energy Carolinas LLC 5.35% 15 Jan 2053                                                        | 9,581.00     | 8,603.00          |
|     | 67,000.0000 Duke Energy Corp 3.4% 15 Jun 2029                                                                 | 66,898.00    | 61,936.00         |
|     | 3,000.0000 Energy Transfer LP 6.55% 01 Dec 2033                                                               | 2,997.00     | 3,179.00          |
|     | 30,000.0000 Evergy Missouri West Inc 5.65% 01 Jun 2034                                                        | 29,973.00    | 30,166.00         |
|     | 35,000.0000 Eversource Energy 5.95% 01 Feb 2029                                                               | 34,960.00    | 35,790.00         |
|     | 8,000.0000 Extra Space Storage LP 2.2% 15 Oct 2030                                                            | 6,329.00     | 6,640.00          |
|     | 30,000.0000 Extra Space Storage LP 2.4% 15 Oct 2031                                                           | 24,722.00    | 24,648.00         |
|     | 65,000.0000 Farmers Insurance Exchange Variable 4.747% 01 Nov 2057                                            | 66,295.00    | 48,411.00         |
|     | 19,825.0100 First Franklin Mortgage Loan Trust 2004-FF5 FFML 2004-FF5 A3C Flt 25 Aug 2034                     | 18,344.00    | 17,737.00         |
|     | 25,000.0000 Global Payments Inc 5.3% 15 Aug 2029                                                              | 24,998.00    | 24,827.00         |
|     | 20,000.0000 GLP Capital LP / GLP Financing II Inc 3.25% 15 Jan 2032                                           | 15,982.00    | 16,807.00         |
|     | 5,000.0000 GLP Capital LP / GLP Financing II Inc 4% 15 Jan 2031                                               | 4,292.00     | 4,483.00          |
|     | 10,000.0000 GLP Capital LP / GLP Financing II Inc 5.375% 15 Apr 2026                                          | 10,553.00    | 9,918.00          |
|     | 50,000.0000 Goldentree Loan Management US Clo 4 Ltd GLM 2019-4A ARR Flt 24 Apr 2031                           | 50,000.00    | 50,051.00         |
|     | 50,000.0000 Goldman Sachs Group Inc/The Variable 1.431% 09 Mar 2027                                           | 49,954.00    | 46,655.00         |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-----|-------------------------------------------------------------------------------------------------|--------------|-------------------|
|     | 50,000.0000 Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027                             | \$ 50,003.00 | \$ 45,923.00      |
|     | 250,000.0000 GS Finance Corp 7.7508% 03 Nov 2025                                                | 250,000.00   | 250,000.00        |
|     | 122,767.8200 GS Mortgage-Backed Securities Corp Trust 2021-PJ1 GSMB 2021-PJ1 A2 Var 25 Jun 2051 | 119,238.00   | 97,566.00         |
|     | 74,419.8600 GS Mortgage-Backed Securities Trust 2021-INV1 GSMB 2021-INV1 A6 Var 25 Dec 2051     | 65,036.00    | 64,112.00         |
|     | 0.0200 GSAMP Trust 2006-NC1 GSAMP 2006-NC1 A3 Fit 25 Feb 2036                                   | -            | -                 |
|     | 23,000.0000 HCA Inc 3.5% 15 Jul 2051                                                            | 15,536.00    | 15,452.00         |
|     | 30,000.0000 HCA Inc 4.125% 15 Jun 2029                                                          | 33,715.00    | 28,415.00         |
|     | 15,000.0000 Healthcare Realty Holdings LP 2.4% 15 Mar 2030                                      | 12,110.00    | 12,361.00         |
|     | 20,000.0000 Healthcare Realty Holdings LP 3.1% 15 Feb 2030                                      | 17,742.00    | 17,500.00         |
|     | 30,000.0000 HSBC Holdings PLC Variable 2.013% 22 Sep 2028                                       | 29,955.00    | 26,953.00         |
|     | 30,000.0000 Hudson Pacific Properties LP 3.95% 01 Nov 2027                                      | 27,736.00    | 25,081.00         |
|     | 30,000.0000 Hudson Yards 2019-55HY Mortgage Trust HY 2019-55HY A Var 10 Dec 2041                | 30,832.00    | 26,026.00         |
|     | 25,000.0000 Humana Inc 3.7% 23 Mar 2029                                                         | 24,968.00    | 23,458.00         |
|     | 10,000.0000 Imperial Brands Fin PLC 6.125% 27 Jul 2027                                          | 9,896.00     | 10,174.00         |
|     | 35,000.0000 Indianapolis Pwr & Light 5.7% 01 Apr 2054                                           | 34,899.00    | 34,248.00         |
|     | 46,000.0000 International Flavors & Fragrances Inc 2.3% 01 Nov 2030                             | 41,590.00    | 38,352.00         |
|     | 5,000.0000 International Flavors & Fragrances Inc 3.468% 01 Dec 2050                            | 3,341.00     | 3,282.00          |
|     | 5,000.0000 International Flavors & Fragrances Inc 4.375% 01 Jun 2047                            | 3,525.00     | 3,866.00          |
|     | 10,000.0000 International Flavors & Fragrances Inc 5% 26 Sep 2048                               | 7,743.00     | 8,616.00          |
|     | 19,000.0000 Invitation Homes Operating Partnership LP 2% 15 Aug 2031                            | 13,800.00    | 15,111.00         |
|     | 20,000.0000 Invitation Homes Operating Partnership LP 5.5% 15 Aug 2033                          | 19,134.00    | 19,749.00         |
|     | 106,760.4600 J.P. Morgan Mortgage Trust 2022-1 JPMMT 2022-1 A3 Var 25 Jul 2052                  | 103,524.00   | 84,762.00         |
|     | 5,000.0000 JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl 3% 02 Feb 2029            | 4,918.00     | 4,461.00          |
|     | 10,000.0000 JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl 3.75% 01 Dec 2031        | 9,425.00     | 8,755.00          |
|     | 19,000.0000 JBS USA Holding Lux Sarl/ JBS USA Food Co/ JBS Lux Co Sarl 6.75% 15 Mar 2034        | 18,975.00    | 20,142.00         |
|     | 25,000.0000 JBS USA Lux S A / JBS USA FO Note 3.000% 5/15/32                                    | 24,677.00    | 20,581.00         |
|     | 95,000.0000 Jersey Central Power & Light Co 2.75% 01 Mar 2032                                   | 94,740.00    | 78,506.00         |
|     | 100,000.0000 JP Morgan Mortgage Acquisition Trust 2007-CH1 JPMAC 2007-CH1 MV8 Fit 25 Nov 2036   | 99,875.00    | 102,154.00        |
|     | 20,000.0000 JPMorgan Chase & Co Variable 1.04% 04 Feb 2027                                      | 18,540.00    | 18,631.00         |
|     | 40,000.0000 JPMorgan Chase & Co Variable 1.561% 10/12/2025                                      | 40,000.00    | 39,256.00         |
|     | 40,000.0000 JPMorgan Chase & Co Variable 1.578% 22 Apr 2027                                     | 40,000.00    | 37,328.00         |
|     | 15,000.0000 JPMorgan Chase & Co Variable 1.953% 04 Feb 2032                                     | 12,349.00    | 12,201.00         |
|     | 5,000.0000 JPMorgan Chase & Co Variable 2.545% 08 Nov 2032                                      | 4,311.00     | 4,163.00          |
|     | 30,000.0000 JPMorgan Chase & Co Variable 2.58% 22 Apr 2032                                      | 26,883.00    | 25,338.00         |
|     | 5,000.0000 JPMorgan Chase & Co Variable 2.947% 24 Feb 2028                                      | 5,000.00     | 4,709.00          |
|     | 350,000.0000 JPMorgan Chase Financial 10 Jun 2025                                               | 350,000.00   | 349,755.00        |
|     | 150,000.0000 JPMorgan Chase Financial Co LLC 7.1% 18 Sep 2025                                   | 150,000.00   | 148,860.00        |
|     | 65,000.0000 Keyspan Gas East Corp 3.586% 18 Jan 2052                                            | 65,000.00    | 42,842.00         |
|     | 10,000.0000 Kilroy Realty LP 2.65% 15 Nov 2033                                                  | 7,766.00     | 7,360.00          |
|     | 20,000.0000 Lexington Realty Trust 2.375% 01 Oct 2031                                           | 15,258.00    | 15,961.00         |
|     | 54,968.4100 Madison Park Funding XLVIII Ltd MDPK 2021-48A A Fit 19 Apr 2033                     | 54,006.00    | 55,122.00         |
|     | 67,799.7500 Magnetite XII Ltd MAGNE 2015-12A AR4 Fit 15 Oct 2031                                | 67,800.00    | 67,863.00         |
|     | 400,000.0000 Morgan Stanley Finance LLC 7.35% 10 Sep 2025                                       | 400,000.00   | 399,740.00        |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-----|--------------------------------------------------------------------------------------|---------------|-------------------|
|     | 400,000.0000 Morgan Stanley Finance LLC 7.75% 17 Apr 2025                            | \$ 400,000.00 | \$ 398,620.00     |
|     | 250,000.0000 Morgan Stanley Finance LLC 7.8% 18 Jul 2025                             | 250,000.00    | 250,000.00        |
|     | 20,000.0000 Morgan Stanley Variable 1.164% 21 Oct 2025                               | 20,000.00     | 19,711.00         |
|     | 10,000.0000 Morgan Stanley Variable 1.512% 20 Jul 2027                               | 10,000.00     | 9,245.00          |
|     | 35,000.0000 Morgan Stanley Variable 1.593% 04 May 2027                               | 30,763.00     | 32,629.00         |
|     | 5,000.0000 Morgan Stanley Variable 1.928% 28 Apr 2032                                | 3,994.00      | 4,017.00          |
|     | 5,000.0000 Morgan Stanley Variable 2.239% 21 Jul 2032                                | 4,077.00      | 4,085.00          |
|     | 27,254.3200 MortgageIT Trust 2005-1 MHL 2005-1 1A1 Flt 25 Feb 2035                   | 27,263.00     | 27,038.00         |
|     | 47,061.6300 MortgageIT Trust 2005-5 MHL 2005-5 A1 Flt 25 Dec 2035                    | 46,299.00     | 44,979.00         |
|     | 37,000.0000 NRTH 2024-PARK Mortgage Trust NRTH 2024-PARK A Flt 15 Mar 2039           | 36,907.00     | 36,908.00         |
|     | 89,124.2600 OBX 2021-J3 Trust OBX 2021-J3 A4 Var 25 Oct 2051                         | 76,142.00     | 76,878.00         |
|     | 50,000.0000 OCP CLO 2014-6 Ltd OCP 2014-6A A1R2 Flt 17 Oct 2030                      | 50,000.00     | 50,137.00         |
|     | 50,000.0000 Octagon 67 Ltd OCT67 2023-1A A1 Flt 25 Apr 2036                          | 50,000.00     | 50,084.00         |
|     | 35,000.0000 One Bryant Park Trust 2019-OBP OBP 2019-OBP A 2.51641% 15 Sep 2054       | 35,000.00     | 29,633.00         |
|     | 25,000.0000 Open Text Corp 6.9% 01 Dec 2027                                          | 25,975.00     | 25,946.00         |
|     | 0.2100 Option One Mortgage Loan Trust 2006-1 OOMLT 2006-1 1A1 Flt 25 Jan 2036        | -             | -                 |
|     | 46,000.0000 Oracle Corp 3.95% 25 Mar 2051                                            | 44,912.00     | 34,205.00         |
|     | 50,000.0000 Palmer Square Loan Funding 2022-3 Ltd PSTAT 2022-3A A1BR Flt 15 Apr 2031 | 50,000.00     | 50,025.00         |
|     | 13,000.0000 Petroleos Mexicanos 6.35% 12 Feb 2048                                    | 8,043.00      | 8,295.00          |
|     | 2,000.0000 Petroleos Mexicanos 6.75% 21 Sep 2047                                     | 1,267.00      | 1,316.00          |
|     | 15,000.0000 Piedmont Operating Partnership LP 2.75% 01 Apr 2032                      | 12,078.00     | 11,001.00         |
|     | 20,000.0000 PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034         | 20,100.00     | 19,331.00         |
|     | 10,000.0000 PNC Financial Services Group Inc/The Variable 6.875% 20 Oct 2034         | 9,999.00      | 10,899.00         |
|     | 64,106.3400 PRKCM Trust 6.634% 25 May 2059                                           | 64,106.00     | 64,349.00         |
|     | 15,000.0000 Public Service Co of Colorado 5.25% 01 Apr 2053                          | 14,895.00     | 13,707.00         |
|     | 50,000.0000 Rad CLO 18 Ltd RAD 2023-18A A1 Flt 15 Apr 2036                           | 50,000.00     | 50,063.00         |
|     | 35,000.0000 Reynolds American Inc 5.7% 15 Aug 2035                                   | 42,021.00     | 34,254.00         |
|     | 5,000.0000 Reynolds American Inc 5.85% 15 Aug 2045                                   | 5,220.00      | 4,628.00          |
|     | 125,000.0000 Royal Bank of Canada 7.1% 08 Jan 2026                                   | 125,000.00    | 123,688.00        |
|     | 225,000.0000 Royal Bank of Canada 7.45% 18 Dec 2025                                  | 225,000.00    | 220,500.00        |
|     | 75,000.0000 Royal Bank of Canada 8.85% 01 May 2025                                   | 75,000.00     | 75,810.00         |
|     | 50,000.0000 Santander UK Group Holdings PLC Variable 1.673% 14 Jun 2027              | 45,362.00     | 46,219.00         |
|     | 18,382.2200 Sequoia Mortgage Trust 2003-3 SEMT 2003-3 A1 Flt 20 Jul 2033             | 17,348.00     | 16,571.00         |
|     | 45,000.0000 SLG Office Trust 2021-OVA SLG 2021-OVA A 2.5854% 15 Jul 2041             | 35,977.00     | 36,708.00         |
|     | 63,398.9100 SLM Student Loan Trust 2006-8 SLMA 2006-8 A6 Flt 25 Jan 2041             | 55,633.00     | 61,572.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-2 SLMA 2008-2 B Flt 25 Jan 2083              | 25,982.00     | 30,133.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-3 SLMA 2008-3 B Flt 26 Apr 2083              | 26,568.00     | 30,416.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-4 SLMA 2008-4 B Flt 25 Apr 2073              | 27,089.00     | 30,439.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-5 SLMA 2008-5 B Flt 25 Jul 2073              | 29,093.00     | 29,969.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-6 SLMA 2008-6 B Flt 26 Jul 2083              | 28,657.00     | 30,367.00         |
|     | 30,000.0000 SLM Student Loan Trust 2008-7 SLMA 2008-7 B Flt 26 Jul 2083              | 28,811.00     | 29,748.00         |
|     | 50,000.0000 Southern Co Gas Capital Corp 3.25% 15 Jun 2026                           | 51,671.00     | 48,015.00         |
|     | 25,000.0000 Southwestern Elec Power 3.25% 01 Nov 2051                                | 16,056.00     | 15,730.00         |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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 |
|-------------------------------------|------------------------------------------------------------------------------------------------------|------------------|-------------------|
| 50,000.0000                         | Southwestern Electric Power Co 2.75% 01 Oct 2026                                                     | \$ 49,948.00     | \$ 47,211.00      |
| 37,500.0000                         | Sprint Spectrum Co LLC / Sprint Spectrum Co II LLC / Sprint Spectrum Co III LLC 5.152% 20 Mar 2028   | 42,469.00        | 37,321.00         |
| 4,349.3400                          | Structured Asset Securities Corp Mortgage Pass-Through Ctfs Ser 2003-34A SASC 2003-34A 3A3 Var 11/25 | 4,208.00         | 4,253.00          |
| 16,000.0000                         | T-Mobile USA Inc 3.375% 15 Apr 2029                                                                  | 14,209.00        | 14,776.00         |
| 20,000.0000                         | Take-Two Interactive Software Inc 4% 14 Apr 2032                                                     | 20,007.00        | 18,195.00         |
| 5,000.0000                          | Teachers Insurance & Annuity Association of America 4.27% 15 May 2047                                | 6,256.00         | 3,978.00          |
| 85,000.0000                         | Time Warner Cable LLC 5.5% 01 Sep 2041                                                               | 83,426.00        | 70,787.00         |
| 10,000.0000                         | Time Warner Cable LLC 5.875% 15 Nov 2040                                                             | 9,134.00         | 8,677.00          |
| 225,000.0000                        | UBS AG/London 7.45% 28 Oct 2025                                                                      | 225,000.00       | 223,335.00        |
| 425,000.0000                        | UBS AG/London 8.1% 30 May 2025                                                                       | 425,000.00       | 419,093.00        |
| 125,000.0000                        | UBS AG/London 8.4% 23 Jun 2025                                                                       | 125,000.00       | 125,100.00        |
| 35,000.0000                         | United Airlines 2023-1 Class A Pass Through Trust 5.8% 15 Jan 2036                                   | 35,000.00        | 35,530.00         |
| 10,000.0000                         | UnitedHealth Group Inc 4.45% 15 Dec 2048                                                             | 12,609.00        | 8,605.00          |
| 30,000.0000                         | US Bancorp Variable 4.839% 01 Feb 2034                                                               | 29,641.00        | 28,441.00         |
| 10,000.0000                         | US Bancorp Variable 5.85% 21 Oct 2033                                                                | 10,000.00        | 10,156.00         |
| 20,000.0000                         | VICI Properties LP / VICI Note Co Inc 3.875% 15 Feb 2029                                             | 17,774.00        | 18,486.00         |
| 5,000.0000                          | VICI Properties LP 5.625% 15 May 2052                                                                | 4,989.00         | 4,509.00          |
| 45,824.3600                         | WaMu Mortgage Pass-Through Certificates Series 2004-AR12 Trust WAMU 2004-AR12 A2A Flt 25 Oct 2044    | 44,575.00        | 43,006.00         |
| 42,230.3100                         | WaMu Mortgage Pass-Through Certificates Series 2005-AR13 Trust WAMU 2005-AR13 A1A1 Flt 25 Oct 2045   | 40,534.00        | 40,456.00         |
| 15,000.0000                         | Warnermedia Holdings Inc 4.279% 15 Mar 2032                                                          | 13,188.00        | 13,092.00         |
| 50,000.0000                         | Warnermedia Holdings Inc 5.05% 15 Mar 2042                                                           | 50,000.00        | 40,671.00         |
| 63,000.0000                         | Warnermedia Holdings Inc 5.141% 15 Mar 2052                                                          | 58,832.00        | 49,052.00         |
| 90,000.0000                         | Wells Fargo & Co Variable 2.393% 02 Jun 2028                                                         | 92,462.00        | 82,889.00         |
| 45,000.0000                         | Wells Fargo & Co Variable 2.879% 30 Oct 2030                                                         | 46,974.00        | 39,918.00         |
| 20,000.0000                         | Wells Fargo & Co Variable 4.897% 25 Jul 2033                                                         | 19,418.00        | 19,237.00         |
| 10,000.0000                         | Willis North America Inc 2.95% 15 Sep 2029                                                           | 10,304.00        | 8,958.00          |
| 5,000.0000                          | Willis North America Inc 5.35% 15 May 2033                                                           | 4,763.00         | 4,903.00          |
| 35,000.0000                         | Wisconsin Power and Light Co 5.375% 30 Mar 2034                                                      | 34,934.00        | 34,769.00         |
|                                     |                                                                                                      | \$ 10,544,418.00 | \$ 10,193,749.00  |
| PARTNERSHIP/JOINT VENTURE INTERESTS |                                                                                                      |                  |                   |
|                                     | Blacksand Capital Opportunity Fund I, L.P                                                            | \$ 3,572,445.00  | \$ 1,260,832.00   |
|                                     | Blacksand Capital Opportunity Fund II, LP                                                            | 10,799,780.00    | 14,870,615.00     |
|                                     |                                                                                                      | \$ 14,372,225.00 | \$ 16,131,447.00  |

## PAINTING INDUSTRY OF HAWAII ANNUITY PLAN

EIN: 99-6032984 PLAN NUMBER: 001

JUNE 30, 2024

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        |
|--------------------------------------------------------------------------------------|------------------------------------------------------------------------------------------|--------------------------|--------------------------|
| <u>VALUE OF INTEREST IN REGISTERED INVESTMENT COMPANIES (MUTUAL FUNDS &amp; ETF)</u> |                                                                                          |                          |                          |
| 160,901.0500                                                                         | Abbey Capital Multi Asset Fund                                                           | \$ 2,000,000.00          | \$ 2,004,827.00          |
| 481,838.0300                                                                         | American High-Income Trust                                                               | 4,620,762.00             | 4,606,372.00             |
| (2,171.7080)                                                                         | American High-Income Trust                                                               | (20,762.00)              | (20,762.00)              |
| 490,466.9900                                                                         | BlackRock Systematic Multi-Strategy Fund                                                 | 4,922,245.00             | 4,997,859.00             |
| 455,370.9400                                                                         | BrandywineGLOBAL High Yield Fund                                                         | 4,621,972.00             | 4,612,908.00             |
| 528,685.3500                                                                         | Goldman Sachs Absolute Return Tracker Fund                                               | 5,383,168.00             | 5,133,535.00             |
| 319,148.9400                                                                         | Goldman Sachs GQG Partners International Opportunities Fund                              | 7,500,000.00             | 7,397,872.00             |
| 196,887.7400                                                                         | International Growth and Income Fund                                                     | 6,579,189.00             | 7,341,944.00             |
| 87,716.0000                                                                          | iShares MSCI USA Min Vol Factor ETF                                                      | 5,759,770.00             | 7,364,635.00             |
| 127,877.2400                                                                         | John Hancock Funds II - Alternative Asset Allocation Fund                                | 2,000,000.00             | 2,008,951.00             |
| 0.0250                                                                               | Vanguard High-Yield Corporate Fund                                                       | -                        | -                        |
| 34,232.0000                                                                          | Vanguard S&P 500 ETF                                                                     | 13,474,865.00            | 17,120,361.00            |
|                                                                                      |                                                                                          | <u>\$ 56,841,209.00</u>  | <u>\$ 62,568,502.00</u>  |
| <u>OTHER</u>                                                                         |                                                                                          |                          |                          |
| 10,000.0000                                                                          | California St Hlth Facs Fing A Ref-Cedars Sinai Health System 01 Dec 2021 3% 15 Aug 2051 | \$ 7,511.00              | \$ 8,006.00              |
| 30,000.0000                                                                          | New York City Ny Transitional Build America Bonds-Sub 16 Aug 2010 5.508% 01 Aug 2037     | 40,565.00                | 29,879.00                |
| 0.0100                                                                               | Northstar Education Finance Inc NEF 2007-1 A1 Flt 28 Apr 2030                            | -                        | -                        |
| 50,000.0000                                                                          | Univ Of California Ca Rgts Med Txbi-Ser N 05 Mar 2020 3.256% 15 May 2060                 | 50,000.00                | 33,366.00                |
|                                                                                      |                                                                                          | <u>\$ 98,076.00</u>      | <u>\$ 71,251.00</u>      |
|                                                                                      | <b>TOTAL INVESTMENTS</b>                                                                 | <u>\$ 107,634,300.00</u> | <u>\$ 114,461,525.00</u> |



## 5% Series Reportable Transactions By Broker

**Beginning Market Value: \$93,191,337.97**

**Comparative Value (5%): \$4,659,566.90**

| Trade Date<br>Settlement Date                | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>BANK OF MONTREAL, CHICAGO BRANCH 3272</i> |                                                                                                                                             |                     |            |                  |                          |
| <b>Purchases</b>                             |                                                                                                                                             |                     |            |                  |                          |
| July 5, 2023<br>July 6, 2023                 | Purchase 26,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.44% Paid Accrued Interest of \$19.61               | 26,000.00           | 25,854.77  | 25,854.77        |                          |
| July 11, 2023<br>July 17, 2023               | Purchase 414,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Jul 2026 @ 99.86% Paid Accrued Interest of \$101.25               | 414,000.00          | 413,412.53 | 413,412.53       |                          |
| July 31, 2023<br>August 1, 2023              | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 93.42% Paid Accrued Interest of \$92.20               | 12,000.00           | 11,210.63  | 11,210.63        |                          |
| August 7, 2023<br>August 8, 2023             | Purchase 30,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.86% Paid Accrued Interest of \$268.51              | 30,000.00           | 27,857.35  | 27,857.35        |                          |
| August 9, 2023<br>August 15, 2023            | Purchase 240,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.97%                                 | 240,000.00          | 237,523.28 | 237,523.28       |                          |
| August 8, 2023<br>August 15, 2023            | Purchase 32,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.78%                                                                  | 32,000.00           | 31,609.07  | 31,609.07        |                          |
| August 4, 2023<br>August 15, 2023            | Purchase 12,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.62%                                                                  | 12,000.00           | 11,834.47  | 11,834.47        |                          |
| August 9, 2023<br>August 15, 2023            | Purchase 32,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 99.12%                                                                  | 32,000.00           | 31,717.28  | 31,717.28        |                          |
| August 9, 2023<br>August 15, 2023            | Purchase 119,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 99.04%                                 | 119,000.00          | 117,863.05 | 117,863.05       |                          |
| August 21, 2023<br>August 22, 2023           | Purchase 24,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.29% Paid Accrued Interest of \$17.69 | 24,000.00           | 23,109.38  | 23,109.38        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                  | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                              |                     |           |                  |                          |
| August 24, 2023<br>August 31, 2023       | Purchase 24,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 98.51% Paid Accrued Interest of \$45.65                       | 24,000.00           | 23,641.61 | 23,641.61        |                          |
| August 30, 2023<br>August 31, 2023       | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.42% Paid Accrued Interest of \$17.12                 | 9,000.00            | 8,947.38  | 8,947.38         |                          |
| September 6, 2023<br>September 8, 2023   | Purchase 13,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.66% Paid Accrued Interest of \$32.85  | 13,000.00           | 12,565.82 | 12,565.82        |                          |
| September 7, 2023<br>September 11, 2023  | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 96.12% Paid Accrued Interest of \$21.19                                   | 7,000.00            | 6,728.48  | 6,728.48         |                          |
| September 13, 2023<br>September 14, 2023 | Purchase 23,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.00% Paid Accrued Interest of \$82.03                | 23,000.00           | 22,540.00 | 22,540.00        |                          |
| September 15, 2023<br>September 18, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.11% Paid Accrued Interest of \$36.38                 | 9,000.00            | 8,739.71  | 8,739.71         |                          |
| September 20, 2023<br>September 22, 2023 | Purchase 4,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.25% Paid Accrued Interest of \$16.01   | 4,000.00            | 3,849.84  | 3,849.84         |                          |
| September 21, 2023<br>September 25, 2023 | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 93.07% Paid Accrued Interest of \$32.17                                   | 7,000.00            | 6,515.20  | 6,515.20         |                          |
| September 28, 2023<br>October 2, 2023    | Purchase 21,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.32% Paid Accrued Interest of \$106.14 | 21,000.00           | 19,808.09 | 19,808.09        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                              |                     |            |                  |                          |
| September 29, 2023<br>October 2, 2023 | Purchase 65,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.86% Paid Accrued Interest of \$328.53 | 65,000.00           | 61,658.59  | 61,658.59        |                          |
| September 29, 2023<br>October 3, 2023 | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.07% Paid Accrued Interest of \$1.90                 | 5,000.00            | 5,003.71   | 5,003.71         |                          |
| October 3, 2023<br>October 5, 2023    | Purchase 32,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.80% Paid Accrued Interest of \$171.85 | 32,000.00           | 29,696.25  | 29,696.25        |                          |
| October 6, 2023<br>October 11, 2023   | Purchase 9,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 87.30% Paid Accrued Interest of \$57.50                                   | 9,000.00            | 7,856.72   | 7,856.72         |                          |
| October 11, 2023<br>October 13, 2023  | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.38% Paid Accrued Interest of \$37.28   | 6,000.00            | 5,662.50   | 5,662.50         |                          |
| October 23, 2023<br>October 24, 2023  | Purchase 69,000.00 Par Value of United States Treasury Bill Zero 18 Apr 2024 @ 97.39%                                                        | 69,000.00           | 67,201.98  | 67,201.98        |                          |
| October 25, 2023<br>October 26, 2023  | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.05% Paid Accrued Interest of \$16.43                 | 5,000.00            | 4,952.27   | 4,952.27         |                          |
| November 2, 2023<br>November 6, 2023  | Purchase 13,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 89.04% Paid Accrued Interest of \$120.95                                 | 13,000.00           | 11,574.57  | 11,574.57        |                          |
| November 7, 2023<br>November 9, 2023  | Purchase 3,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 90.17% Paid Accrued Interest of \$28.92                                   | 3,000.00            | 2,705.04   | 2,705.04         |                          |
| November 9, 2023<br>November 15, 2023 | Purchase 150,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 98.93%                                                  | 150,000.00          | 148,401.80 | 148,401.80       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |           |                  |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.11%                                   | 14,000.00           | 14,155.15 | 14,155.15        |                          |
| November 13, 2023<br>November 15, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 100.12%                                   | 12,000.00           | 12,014.17 | 12,014.17        |                          |
| November 15, 2023<br>November 16, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.14% Paid Accrued Interest of \$0.78    | 6,000.00            | 6,068.30  | 6,068.30         |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.14% Paid Accrued Interest of \$5.56     | 3,000.00            | 3,034.34  | 3,034.34         |                          |
| November 29, 2023<br>December 1, 2023  | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.77% Paid Accrued Interest of \$15.82    | 8,000.00            | 8,141.56  | 8,141.56         |                          |
| December 4, 2023<br>December 5, 2023   | Purchase 28,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.42% Paid Accrued Interest of \$18.65 | 28,000.00           | 28,118.05 | 28,118.05        |                          |
| December 6, 2023<br>December 8, 2023   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.12% Paid Accrued Interest of \$19.90    | 7,000.00            | 7,218.48  | 7,218.48         |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.35% Paid Accrued Interest of \$25.10    | 7,000.00            | 7,164.61  | 7,164.61         |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.78% Paid Accrued Interest of \$10.76  | 6,000.00            | 6,106.64  | 6,106.64         |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.78% Paid Accrued Interest of \$10.76  | 6,000.00            | 6,106.88  | 6,106.88         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| December 14, 2023<br>December 15, 2023 | Purchase 311,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.77%                                 | 311,000.00          | 313,405.39 | 313,405.39       |                          |
| December 14, 2023<br>December 18, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 102.10% Paid Accrued Interest of \$12.91  | 6,000.00            | 6,125.86   | 6,125.86         |                          |
| December 18, 2023<br>December 19, 2023 | Purchase 179,000.00 Par Value of United States Treasury Bill Zero 16 Apr 2024 @ 98.28%                                         | 179,000.00          | 175,914.31 | 175,914.31       |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.61% Paid Accrued Interest of \$159.86 | 25,000.00           | 26,653.15  | 26,653.15        |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 15,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.73% Paid Accrued Interest of \$97.87  | 15,000.00           | 16,010.09  | 16,010.09        |                          |
| January 5, 2024<br>January 8, 2024     | Purchase 40,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.87% Paid Accrued Interest of \$32.97   | 40,000.00           | 39,549.39  | 39,549.39        |                          |
| January 5, 2024<br>January 8, 2024     | Purchase 105,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.83% Paid Accrued Interest of \$86.54  | 105,000.00          | 103,772.87 | 103,772.87       |                          |
| January 8, 2024<br>January 9, 2024     | Purchase 31,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.02% Paid Accrued Interest of \$28.74   | 31,000.00           | 30,694.84  | 30,694.84        |                          |
| January 17, 2024<br>January 19, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.18% Paid Accrued Interest of \$56.25    | 7,000.00            | 7,222.30   | 7,222.30         |                          |
| January 19, 2024<br>January 22, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 103.06% Paid Accrued Interest of \$141.98 | 16,000.00           | 16,488.85  | 16,488.85        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |           |                  |                          |
| January 22, 2024<br>January 23, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.24% Paid Accrued Interest of \$144.07 | 16,000.00           | 16,677.89 | 16,677.89        |                          |
| January 24, 2024<br>January 26, 2024   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.57% Paid Accrued Interest of \$35.60    | 4,000.00            | 4,102.66  | 4,102.66         |                          |
| January 26, 2024<br>January 30, 2024   | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.71% Paid Accrued Interest of \$28.19    | 3,000.00            | 3,081.33  | 3,081.33         |                          |
| January 25, 2024<br>January 31, 2024   | Purchase 45,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.86%                                       | 45,000.00           | 44,935.17 | 44,935.17        |                          |
| January 26, 2024<br>January 31, 2024   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.72%                                        | 4,000.00            | 3,988.91  | 3,988.91         |                          |
| February 2, 2024<br>February 6, 2024   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 100.05% Paid Accrued Interest of \$2.64       | 4,000.00            | 4,001.88  | 4,001.88         |                          |
| February 7, 2024<br>February 8, 2024   | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.70% Paid Accrued Interest of \$122.01 | 11,000.00           | 11,516.51 | 11,516.51        |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.81%                                    | 39,000.00           | 37,756.82 | 37,756.82        |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.35% Paid Accrued Interest of \$26.15   | 14,000.00           | 13,909.22 | 13,909.22        |                          |
| February 20, 2024<br>February 22, 2024 | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88% Paid Accrued Interest of \$19.34       | 8,000.00            | 7,910.63  | 7,910.63         |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 71,000.00 Par Value of USA Treasury Nts 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.72%                                    | 71,000.00           | 70,800.58 | 70,800.58        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                               |                     |           |                  |                          |
| January 26, 2024<br>February 29, 2024 | Purchase 40,000.00 Par Value 40,000.00 Current<br>Face of Ginnie Mae 6.5% 20 Feb 2054 @99.9375<br>% Paid Accrued Interest of \$65.00                          | 40,000.00           | 39,975.00 | 39,975.00        |                          |
| February 29, 2024<br>March 1, 2024    | Purchase 35,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 98.05%<br>Paid Accrued Interest of \$61.30                            | 35,000.00           | 34,316.41 | 34,316.41        |                          |
| March 4, 2024<br>March 6, 2024        | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 98.24%<br>Paid Accrued Interest of \$8.79                                 | 4,000.00            | 3,929.69  | 3,929.69         |                          |
| March 5, 2024<br>March 6, 2024        | Purchase 37,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.10% Paid Accrued Interest of<br>\$91.48 | 37,000.00           | 37,406.49 | 37,406.49        |                          |
| March 5, 2024<br>March 6, 2024        | Purchase 38,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.36% Paid Accrued Interest of<br>\$93.96 | 38,000.00           | 38,517.45 | 38,517.45        |                          |
| March 6, 2024<br>March 7, 2024        | Purchase 38,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.25% Paid Accrued Interest of<br>\$98.65 | 38,000.00           | 38,474.07 | 38,474.07        |                          |
| March 6, 2024<br>March 7, 2024        | Purchase 52,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @<br>100.14% Paid Accrued Interest of \$127.50                          | 52,000.00           | 52,070.43 | 52,070.43        |                          |
| March 7, 2024<br>March 8, 2024        | Purchase 31,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 102.01% Paid Accrued Interest of<br>\$84.31 | 31,000.00           | 31,622.05 | 31,622.05        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                |                     |            |                  |                          |
| March 8, 2024<br>March 11, 2024  | Purchase 38,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.93% Paid Accrued Interest of<br>\$117.45 | 38,000.00           | 38,733.25  | 38,733.25        |                          |
| March 11, 2024<br>March 15, 2024 | Purchase 75,000.00 Par Value of United States of<br>Amer Treas Notes 4.25% Nts 15 Mar 2027 USD<br>'AL-2027' @ 99.95%                                           | 75,000.00           | 74,960.65  | 74,960.65        |                          |
| March 13, 2024<br>March 15, 2024 | Purchase 8,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 98.45%<br>Paid Accrued Interest of \$25.49                                 | 8,000.00            | 7,876.25   | 7,876.25         |                          |
| March 19, 2024<br>March 20, 2024 | Purchase 46,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 99.23% Paid Accrued Interest of<br>\$193.35  | 46,000.00           | 45,647.58  | 45,647.58        |                          |
| March 20, 2024<br>March 22, 2024 | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 97.74%<br>Paid Accrued Interest of \$15.82                                 | 4,000.00            | 3,909.53   | 3,909.53         |                          |
| March 21, 2024<br>March 22, 2024 | Purchase 32,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 99.41% Paid Accrued Interest of<br>\$142.42  | 32,000.00           | 31,811.29  | 31,811.29        |                          |
| March 28, 2024<br>April 1, 2024  | Purchase 21,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 98.39%<br>Paid Accrued Interest of \$112.79                            | 21,000.00           | 20,662.03  | 20,662.03        |                          |
| April 2, 2024<br>April 3, 2024   | Purchase 316,000.00 Par Value of United States<br>Treasury Bill Zero 16 Jul 2024 @ 98.50%                                                                      | 316,000.00          | 311,257.54 | 311,257.54       |                          |
| April 2, 2024<br>April 4, 2024   | Purchase 8,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.63%<br>Paid Accrued Interest of \$3.93                                | 8,000.00            | 7,970.00   | 7,970.00         |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                               |                     |           |                  |                          |
| April 3, 2024<br>April 5, 2024   | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.90% Paid Accrued Interest of \$6.76  | 12,000.00           | 11,867.81 | 11,867.81        |                          |
| April 3, 2024<br>April 5, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.06% Paid Accrued Interest of \$3.94   | 7,000.00            | 6,934.10  | 6,934.10         |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.61%                                  | 47,000.00           | 46,816.88 | 46,816.88        |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.74%                                  | 58,000.00           | 57,850.66 | 57,850.66        |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%                                  | 32,000.00           | 31,951.77 | 31,951.77        |                          |
| May 6, 2024<br>May 15, 2024      | Purchase 92,000.00 Par Value of United States of Amer Treas Notes 4.625% BDS 15 May 2034 @ 99.00%                             | 92,000.00           | 91,079.60 | 91,079.60        |                          |
| May 13, 2024<br>May 15, 2024     | Purchase 35,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.16%                                                  | 35,000.00           | 35,054.59 | 35,054.59        |                          |
| May 13, 2024<br>May 15, 2024     | Purchase 18,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.00%                                                  | 18,000.00           | 18,000.00 | 18,000.00        |                          |
| May 9, 2024<br>May 15, 2024      | Purchase 66,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 99.63%                                                   | 66,000.00           | 65,758.28 | 65,758.28        |                          |
| May 14, 2024<br>May 15, 2024     | Purchase 30,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.00%                                                  | 30,000.00           | 30,000.00 | 30,000.00        |                          |
| May 17, 2024<br>May 21, 2024     | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.83% Paid Accrued Interest of \$15.84 | 6,000.00            | 6,049.92  | 6,049.92         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                     | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                 |                     |                       |                       |                          |
| May 20, 2024<br>May 22, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.49% Paid Accrued Interest of \$5.83     | 7,000.00            | 6,964.18              | 6,964.18              |                          |
| May 23, 2024<br>May 28, 2024   | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.19% Paid Accrued Interest of \$13.91    | 9,000.00            | 8,927.23              | 8,927.23              |                          |
| May 23, 2024<br>May 31, 2024   | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 99.10% Paid Accrued Interest of \$76.41   | 38,000.00           | 37,658.93             | 37,658.93             |                          |
| May 30, 2024<br>May 31, 2024   | Purchase 62,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                      | 62,000.00           | 61,818.01             | 61,818.01             |                          |
| June 7, 2024<br>June 10, 2024  | Purchase 31,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 99.99% Paid Accrued Interest of \$101.30  | 31,000.00           | 30,995.67             | 30,995.67             |                          |
| June 11, 2024<br>June 12, 2024 | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.77% Paid Accrued Interest of \$16.64    | 5,000.00            | 4,988.28              | 4,988.28              |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 27,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.29% Paid Accrued Interest of \$98.41  | 27,000.00           | 27,347.73             | 27,347.73             |                          |
| June 18, 2024<br>June 20, 2024 | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 102.17% Paid Accrued Interest of \$171.93 | 38,000.00           | 38,823.91             | 38,823.91             |                          |
| <b>Total Purchases</b>         |                                                                                                                                 |                     | <b>\$3,880,715.46</b> | <b>\$3,880,715.46</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                 |                     |                       |                       |                          |
| July 5, 2023<br>July 6, 2023   | Sale 27,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.65% Received Accrued Interest of \$112.87   | 27,000.00           | 26,636.13             | 26,921.38             | -285.25                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                   |                     |            |                  |                          |
| July 11, 2023<br>July 12, 2023     | Sale 428,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Jun 2026 @ 98.81% Received Accrued Interest of \$1,302.42 | 428,000.00          | 422,917.50 | 427,255.82       | -4,338.32                |
| August 4, 2023<br>August 7, 2023   | Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.00% Received Accrued Interest of \$107.57    | 13,000.00           | 11,700.00  | 12,601.25        | -901.25                  |
| August 7, 2023<br>August 8, 2023   | Sale 37,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 69.69% Received Accrued Interest of \$170.92        | 37,000.00           | 25,784.38  | 31,845.91        | -6,061.53                |
| August 8, 2023<br>August 9, 2023   | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.19% Received Accrued Interest of \$288.03    | 34,000.00           | 30,663.75  | 32,957.13        | -2,293.38                |
| August 9, 2023<br>August 10, 2023  | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.50% Received Accrued Interest of \$291.38    | 34,000.00           | 30,770.00  | 32,957.13        | -2,187.13                |
| August 9, 2023<br>August 10, 2023  | Sale 125,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 95.00% Received Accrued Interest of \$997.37   | 125,000.00          | 118,750.00 | 122,504.93       | -3,754.93                |
| August 9, 2023<br>August 10, 2023  | Sale 251,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.92% Received Accrued Interest of \$2,002.71 | 251,000.00          | 238,253.91 | 245,989.92       | -7,736.01                |
| August 11, 2023<br>August 15, 2023 | Sale 34,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 97.65%                            | 34,000.00           | 33,200.47  | 33,541.75        | -341.28                  |
| August 24, 2023<br>August 25, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.83% Received Accrued Interest of \$268.51    | 25,000.00           | 22,957.03  | 24,209.84        | -1,252.81                |
| August 30, 2023<br>August 31, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.70% Received Accrued Interest of \$113.72    | 10,000.00           | 9,270.31   | 9,683.94         | -413.63                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                                       |                     |            |                  |                          |
| September 5, 2023<br>September 6, 2023   | Sale 24,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>96.92% Received Accrued Interest of \$55.60     | 24,000.00           | 23,261.25  | 23,669.82        | -408.57                  |
| September 13, 2023<br>September 14, 2023 | Sale 24,000.00 Par Value of United States Treasury<br>Note/Bond 3.875% 15 May 2043 @ 91.29%<br>Received Accrued Interest of \$308.32                  | 24,000.00           | 21,909.37  | 23,241.46        | -1,332.09                |
| September 15, 2023<br>September 18, 2023 | Sale 12,000.00 Par Value of United States Treasury<br>Note/Bond 2% 15 Nov 2041 @ 67.91% Received<br>Accrued Interest of \$82.17                       | 12,000.00           | 8,148.75   | 10,328.41        | -2,179.66                |
| September 28, 2023<br>September 29, 2023 | Sale 18,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.88%<br>Received Accrued Interest of \$62.74                   | 18,000.00           | 17,798.20  | 18,005.96        | -207.76                  |
| October 25, 2023<br>October 26, 2023     | Sale 7,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.43% Received Accrued Interest of \$2.69        | 7,000.00            | 6,760.33   | 7,009.62         | -249.29                  |
| October 25, 2023<br>October 26, 2023     | Sale 3,000.00 Par Value of USA Treasury Bonds 4%<br>15 Aug 2053 @ 85.23% Received Accrued Interest<br>of \$24.21                                      | 3,000.00            | 2,557.03   | 2,922.31         | -365.28                  |
| October 27, 2023<br>October 30, 2023     | Sale 4,000.00 Par Value of USA Treasury Bonds 4%<br>15 Aug 2053 @ 86.22% Received Accrued Interest<br>of \$34.08                                      | 4,000.00            | 3,448.91   | 3,896.41         | -447.50                  |
| November 9, 2023<br>November 10, 2023    | Sale 16,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.94% Received Accrued<br>Interest of \$156.03                                    | 16,000.00           | 14,550.00  | 15,522.16        | -972.16                  |
| November 9, 2023<br>November 10, 2023    | Sale 158,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>93.97% Received Accrued Interest of \$1,447.44 | 158,000.00          | 148,470.63 | 154,017.67       | -5,547.04                |
| November 13, 2023<br>November 15, 2023   | Sale 13,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.00% Received Accrued<br>Interest of \$134.06                                    | 13,000.00           | 11,700.51  | 12,611.76        | -911.25                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                        |                     |            |                  |                          |
| November 15, 2023<br>November 16, 2023 | Sale 6,000.00 Par Value of USA Treasury Bonds 4%<br>15 Aug 2053 @ 90.94% Received Accrued Interest<br>of \$62.55                       | 6,000.00            | 5,456.25   | 5,820.82         | -364.57                  |
| November 28, 2023<br>November 29, 2023 | Sale 47,000.00 Par Value of United States Treasury<br>Note/Bond 5% 31 Oct 2025 @ 100.38% Received<br>Accrued Interest of \$187.23      | 47,000.00           | 47,178.09  | 46,945.46        | 232.63                   |
| December 4, 2023<br>December 5, 2023   | Sale 29,000.00 Par Value of United States Treasury<br>Note/Bond 5% 31 Oct 2025 @ 100.56% Received<br>Accrued Interest of \$139.42      | 29,000.00           | 29,163.13  | 28,966.35        | 196.78                   |
| December 14, 2023<br>December 15, 2023 | Sale 467,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.89% Received Accrued Interest of \$933.04 | 467,000.00          | 471,159.22 | 467,579.45       | 3,579.77                 |
| December 18, 2023<br>December 19, 2023 | Sale 39,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 30 Nov 2025 @ 100.78%<br>Received Accrued Interest of \$98.70   | 39,000.00           | 39,303.16  | 39,048.39        | 254.77                   |
| January 2, 2024<br>January 3, 2024     | Sale 26,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 15 Aug 2043 @ 101.47%<br>Received Accrued Interest of \$435.84  | 26,000.00           | 26,381.88  | 25,364.98        | 1,016.90                 |
| January 3, 2024<br>January 4, 2024     | Sale 16,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 15 Aug 2043 @ 101.59%<br>Received Accrued Interest of \$270.11  | 16,000.00           | 16,255.00  | 15,609.21        | 645.79                   |
| January 5, 2024<br>January 8, 2024     | Sale 40,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 30 Nov 2028 @ 101.66%<br>Received Accrued Interest of \$186.48  | 40,000.00           | 40,662.50  | 40,157.36        | 505.14                   |
| January 5, 2024<br>January 8, 2024     | Sale 105,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>103.66% Received Accrued Interest of \$970.31 | 105,000.00          | 108,839.06 | 105,338.69       | 3,500.37                 |
| January 8, 2024<br>January 9, 2024     | Sale 31,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 103.84%<br>Received Accrued Interest of \$290.63  | 31,000.00           | 32,191.56  | 31,099.99        | 1,091.57                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                               | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                           |                     |           |                  |                          |
| January 19, 2024<br>January 22, 2024   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.06%<br>Received Accrued Interest of \$323.37                                         | 17,000.00           | 16,670.63 | 16,584.79        | 85.84                    |
| January 22, 2024<br>January 23, 2024   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.20%<br>Received Accrued Interest of \$325.39                                         | 17,000.00           | 16,864.53 | 16,584.79        | 279.74                   |
| January 25, 2024<br>January 26, 2024   | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.48%<br>Received Accrued Interest of \$313.42                                        | 46,000.00           | 46,679.22 | 46,180.97        | 498.25                   |
| February 7, 2024<br>February 8, 2024   | Sale 11,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.59%<br>Received Accrued Interest of \$231.47                                         | 11,000.00           | 10,955.31 | 10,731.34        | 223.97                   |
| February 13, 2024<br>February 14, 2024 | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.09%<br>Received Accrued Interest of \$439.38, Federal Short Term Gain of \$1,233.07  | 37,000.00           | 38,884.69 | 37,651.62        | 1,233.07                 |
| February 26, 2024<br>February 27, 2024 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56% Received<br>Accrued Interest of \$213.63, Federal Short Term<br>Loss of \$679.82     | 72,000.00           | 70,965.00 | 71,644.82        | -679.82                  |
| March 5, 2024<br>March 6, 2024         | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.09%<br>Received Accrued Interest of \$540.77, Federal Short<br>Term Loss of \$250.71 | 37,000.00           | 38,514.69 | 38,765.40        | -250.71                  |
| March 5, 2024<br>March 6, 2024         | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.36%<br>Received Accrued Interest of \$555.38, Federal Short<br>Term Loss of \$156.54 | 38,000.00           | 39,656.56 | 39,813.10        | -156.54                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                          |                     |            |                  |                          |
| March 6, 2024<br>March 7, 2024   | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.25%<br>Received Accrued Interest of \$560.34, Federal Short Term Loss of \$198.10   | 38,000.00           | 39,615.00  | 39,813.10        | -198.10                  |
| March 6, 2024<br>March 7, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 108.56%<br>Received Accrued Interest of \$722.55, Federal Short Term Gain of \$3,332.70 | 49,000.00           | 53,195.63  | 49,862.93        | 3,332.70                 |
| March 7, 2024<br>March 8, 2024   | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 105.00%<br>Received Accrued Interest of \$461.17, Federal Short Term Gain of \$70.89    | 31,000.00           | 32,550.00  | 32,479.11        | 70.89                    |
| March 8, 2024<br>March 11, 2024  | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.92%<br>Received Accrued Interest of \$580.18, Federal Short Term Gain of \$57.21    | 38,000.00           | 39,870.31  | 39,813.10        | 57.21                    |
| March 11, 2024<br>March 12, 2024 | Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.54%<br>Received Accrued Interest of \$226.88, Federal Short Term Loss of \$126.54   | 77,000.00           | 76,645.08  | 76,771.62        | -126.54                  |
| March 19, 2024<br>March 20, 2024 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.22%<br>Received Accrued Interest of \$756.35, Federal Short Term Loss of \$1,174.18 | 46,000.00           | 47,020.63  | 48,194.81        | -1,174.18                |
| March 21, 2024<br>March 22, 2024 | Sale 32,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.47%<br>Received Accrued Interest of \$534.51, Federal Short Term Loss of \$736.83   | 32,000.00           | 32,790.00  | 33,526.83        | -736.83                  |
| April 2, 2024<br>April 3, 2024   | Sale 316,000.00 Par Value of United States Treasury Bill Zero 16 Apr 2024 @ 99.81%                                                                                       | 316,000.00          | 310,574.73 | 310,574.73       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                          |                     |            |                  |                          |
| April 11, 2024<br>April 12, 2024 | Sale 108,000.00 Par Value of United States Treasury Bill Zero 16 Jul 2024 @ 98.62%                                                                                       | 108,000.00          | 106,379.16 | 106,379.16       |                          |
| April 25, 2024<br>April 26, 2024 | Sale 48,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40%<br>Received Accrued Interest of \$140.66, Federal Short Term Loss of \$967.28   | 48,000.00           | 46,751.25  | 47,718.53        | -967.28                  |
| April 26, 2024<br>April 29, 2024 | Sale 60,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.53%<br>Received Accrued Interest of \$196.11, Federal Short Term Loss of \$1,129.42 | 60,000.00           | 58,518.75  | 59,648.17        | -1,129.42                |
| April 29, 2024<br>April 30, 2024 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.63%<br>Received Accrued Interest of \$111.58, Federal Short Term Loss of \$590.25   | 33,000.00           | 32,216.25  | 32,806.50        | -590.25                  |
| April 29, 2024<br>April 30, 2024 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 95.15% Received<br>Accrued Interest of \$82.42, Federal Short Term Loss of \$290.47        | 10,000.00           | 9,515.23   | 9,805.70         | -290.47                  |
| May 6, 2024<br>May 7, 2024       | Sale 97,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.00% Received<br>Accrued Interest of \$874.07, Federal Short Term Loss of \$1,874.71     | 97,000.00           | 93,120.00  | 94,994.71        | -1,874.71                |
| May 9, 2024<br>May 10, 2024      | Sale 70,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.55% Received<br>Accrued Interest of \$694.71, Federal Short Term Loss of \$2,496.58  | 70,000.00           | 65,482.81  | 67,979.39        | -2,496.58                |
| May 13, 2024<br>May 14, 2024     | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 94.03% Received<br>Accrued Interest of \$384.48, Federal Short Term Loss of \$1,140.40  | 37,000.00           | 34,791.56  | 35,931.96        | -1,140.40                |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                 | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                             |                     |           |                  |                          |
| May 13, 2024<br>May 14, 2024   | Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$197.44, Federal Short Term Loss of \$613.82                          | 19,000.00           | 17,837.73 | 18,451.55        | -613.82                  |
| May 14, 2024<br>May 15, 2024   | Sale 32,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$336.26, Federal Short Term Loss of \$1,033.79                        | 32,000.00           | 30,042.50 | 31,076.29        | -1,033.79                |
| May 23, 2024<br>May 24, 2024   | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 97.30% Received Accrued Interest of \$477.32, Federal Short Term Loss of \$1,253.80 | 39,000.00           | 37,945.78 | 39,199.58        | -1,253.80                |
| May 23, 2024<br>May 24, 2024   | Sale 71,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.89% Received Accrued Interest of \$225.73, Federal Short Term Loss of \$24.31                          | 71,000.00           | 70,922.34 | 70,946.65        | -24.31                   |
| May 30, 2024<br>May 31, 2024   | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.19% Received Accrued Interest of \$245.45, Federal Short Term Gain of \$211.31                        | 63,000.00           | 63,118.13 | 62,906.82        | 211.31                   |
| June 7, 2024<br>June 10, 2024  | Sale 32,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 98.13% Received Accrued Interest of \$458.90, Federal Short Term Loss of \$763.77   | 32,000.00           | 31,400.00 | 32,163.77        | -763.77                  |
| June 12, 2024<br>June 13, 2024 | Sale 28,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.42% Received Accrued Interest of \$411.92, Federal Short Term Loss of \$305.17   | 28,000.00           | 27,838.13 | 28,143.30        | -305.17                  |
| June 18, 2024<br>June 20, 2024 | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond                                                                                              | 39,000.00           | 39,134.06 | 39,199.58        | -65.52                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                      | Description                                                                                                                                                          | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                           |                                                                                                                                                                      |                     |                       |                       |                          |
|                                                    | 02/44' @ 100.34% Received Accrued Interest of \$607.50, Federal Short Term Loss of \$65.52                                                                           |                     |                       |                       |                          |
| June 24, 2024<br>June 25, 2024                     | Sale 3,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 104.01% Received Accrued Interest of \$15.46, Federal Short Term Gain of \$126.35                    | 3,000.00            | 3,120.35              | 2,994.00              | 126.35                   |
| June 26, 2024<br>June 27, 2024                     | Sale 65,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.14% Received Accrued Interest of \$233.76, Federal Short Term Gain of \$173.47 | 65,000.00           | 65,093.95             | 64,920.48             | 173.47                   |
| <b>Total Sales</b>                                 |                                                                                                                                                                      |                     | <b>\$3,790,778.30</b> | <b>\$3,831,884.48</b> | <b>-\$41,106.18</b>      |
| <b>Total BANK OF MONTREAL, CHICAGO BRANCH 3272</b> |                                                                                                                                                                      |                     | <b>\$7,671,493.76</b> | <b>\$7,712,599.94</b> | <b>-\$41,106.18</b>      |
| <i>Barclays Capital Inc. Fixed In 7256</i>         |                                                                                                                                                                      |                     |                       |                       |                          |
| <b>Purchases</b>                                   |                                                                                                                                                                      |                     |                       |                       |                          |
| June 5, 2023<br>July 13, 2023                      | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.375 %                                                                    | 75,000.00           | 68,531.25             | 68,531.25             |                          |
| June 6, 2023<br>July 13, 2023                      | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 7/15/53 @98.3984375 %                                                              | 225,000.00          | 221,396.48            | 221,396.48            |                          |
| July 14, 2023<br>July 17, 2023                     | Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.26% Paid Accrued Interest of \$99.51                                        | 15,000.00           | 14,589.37             | 14,589.37             |                          |
| July 17, 2023<br>July 18, 2023                     | Purchase 15,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 96.73% Paid Accrued Interest of \$101.09                                       | 15,000.00           | 14,508.78             | 14,508.78             |                          |
| August 2, 2023<br>August 3, 2023                   | Purchase 21,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 96.88% Paid Accrued Interest of \$14.93                          | 21,000.00           | 20,376.24             | 20,376.24             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                              |                     |            |                  |                          |
| June 28, 2023<br>August 14, 2023         | Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @91.875 %                            | 50,000.00           | 45,937.50  | 45,937.50        |                          |
| June 28, 2023<br>August 14, 2023         | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @91.875 %                | 50,000.00           | 45,937.50  | 45,937.50        |                          |
| June 28, 2023<br>August 14, 2023         | Purchase 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @91.875 %                            | 50,000.00           | 45,937.50  | 45,937.50        |                          |
| August 17, 2023<br>August 31, 2023       | Purchase 42,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 97.28% Paid Accrued Interest of \$79.89       | 42,000.00           | 40,855.75  | 40,855.75        |                          |
| September 12, 2023<br>September 13, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.00% Paid Accrued Interest of \$31.03 | 9,000.00            | 8,820.00   | 8,820.00         |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.72265625 %                     | 150,000.00          | 134,583.98 | 134,583.98       |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.40234375 %                     | 225,000.00          | 219,155.27 | 219,155.27       |                          |
| August 8, 2023<br>September 14, 2023     | Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.40234375 %         | 225,000.00          | 219,155.27 | 219,155.27       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.72265625 %         | 150,000.00          | 134,583.98 | 134,583.98       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.72265625 %                     | 150,000.00          | 134,583.98 | 134,583.98       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                            |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.40234375 %                                   | 225,000.00          | 219,155.27 | 219,155.27       |                          |
| September 13, 2023<br>September 14, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.00% Paid Accrued Interest of \$32.10               | 9,000.00            | 8,820.00   | 8,820.00         |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053 @89.3359375 %                                 | 150,000.00          | 134,003.91 | 134,003.91       |                          |
| September 5, 2023<br>October 12, 2023    | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053 @96.4140625 %                                 | 225,000.00          | 216,931.64 | 216,931.64       |                          |
| October 24, 2023<br>October 25, 2023     | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.16% Paid Accrued Interest of \$28.43               | 9,000.00            | 8,924.07   | 8,924.07         |                          |
| October 25, 2023<br>October 26, 2023     | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.08% Paid Accrued Interest of \$13.14               | 4,000.00            | 3,963.13   | 3,963.13         |                          |
| November 3, 2023<br>November 7, 2023     | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 89.82% Paid Accrued Interest of \$65.91                                 | 7,000.00            | 6,287.70   | 6,287.70         |                          |
| November 6, 2023<br>November 8, 2023     | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.00% Paid Accrued Interest of \$26.85 | 3,000.00            | 2,819.88   | 2,819.88         |                          |
| October 6, 2023<br>November 13, 2023     | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @84.44140625 %                                  | 75,000.00           | 63,331.05  | 63,331.05        |                          |
| October 6, 2023<br>November 13, 2023     | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @84.44140625 %                      | 75,000.00           | 63,331.05  | 63,331.05        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Nov<br>2053 @84.44140625 %                      | 75,000.00           | 63,331.05  | 63,331.05        |                          |
| November 21, 2023<br>November 24, 2023 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.67%<br>Paid Accrued Interest of \$7.79     | 7,000.00            | 7,046.76   | 7,046.76         |                          |
| November 27, 2023<br>November 30, 2023 | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>100.00% Paid Accrued Interest of \$62.64  | 32,000.00           | 31,999.99  | 31,999.99        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.28%<br>Paid Accrued Interest of \$12.98    | 7,000.00            | 7,089.41   | 7,089.41         |                          |
| November 29, 2023<br>December 1, 2023  | Purchase 400,000.00 Par Value of Barclays Bank<br>PLC 8% 02 Jun 2025 @ 100.00%                                                       | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| December 4, 2023<br>December 6, 2023   | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>105.18% Paid Accrued Interest of \$8.22    | 3,000.00            | 3,155.39   | 3,155.39         |                          |
| December 5, 2023<br>December 6, 2023   | Purchase 14,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.54% Paid Accrued Interest of \$11.19 | 14,000.00           | 14,075.47  | 14,075.47        |                          |
| December 5, 2023<br>December 6, 2023   | Purchase 16,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.56% Paid Accrued Interest of \$12.79 | 16,000.00           | 16,089.37  | 16,089.37        |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Dec<br>2053 @85.75390625 %                      | 75,000.00           | 64,315.43  | 64,315.43        |                          |
| November 3, 2023<br>December 13, 2023  | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500%15 Dec 2053 @85.75390625 %          | 75,000.00           | 64,315.43  | 64,315.43        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                               |                     |           |                  |                          |
| December 11, 2023<br>December 13, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 107.04% Paid Accrued Interest of \$43.85 | 12,000.00           | 12,844.22 | 12,844.22        |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Dec 2053 @85.75390625 %                     | 75,000.00           | 64,315.43 | 64,315.43        |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.35% Paid Accrued Interest of \$10.76   | 3,000.00            | 3,070.54  | 3,070.54         |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 109.71% Paid Accrued Interest of \$11.74  | 3,000.00            | 3,291.33  | 3,291.33         |                          |
| January 2, 2024<br>January 4, 2024     | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 104.51% Paid Accrued Interest of \$67.99  | 11,000.00           | 11,496.29 | 11,496.29        |                          |
| January 3, 2024<br>January 5, 2024     | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 104.82% Paid Accrued Interest of \$81.96  | 13,000.00           | 13,627.15 | 13,627.15        |                          |
| January 8, 2024<br>January 10, 2024    | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.82% Paid Accrued Interest of \$14.01  | 12,000.00           | 11,978.91 | 11,978.91        |                          |
| January 10, 2024<br>January 11, 2024   | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.18% Paid Accrued Interest of \$3.40    | 3,000.00            | 2,975.27  | 2,975.27         |                          |
| December 6, 2023<br>January 16, 2024   | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @89.30078125 %                        | 75,000.00           | 66,975.59 | 66,975.59        |                          |
| December 6, 2023<br>January 16, 2024   | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @89.30078125 %            | 75,000.00           | 66,975.59 | 66,975.59        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                     |                     |            |                  |                          |
| December 6, 2023<br>January 16, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 1/15/54<br>@89.30078125 %                        | 75,000.00           | 66,975.59  | 66,975.59        |                          |
| January 12, 2024<br>January 17, 2024 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @<br>100.21% Paid Accrued Interest of \$19.85 | 10,000.00           | 10,021.48  | 10,021.48        |                          |
| January 17, 2024<br>January 19, 2024 | Purchase 8,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>107.25% Paid Accrued Interest of \$67.86  | 8,000.00            | 8,580.31   | 8,580.31         |                          |
| January 23, 2024<br>January 25, 2024 | Purchase 65,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.85%<br>Paid Accrued Interest of \$570.54 | 65,000.00           | 66,853.51  | 66,853.51        |                          |
| January 25, 2024<br>January 29, 2024 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.77%<br>Paid Accrued Interest of \$64.90   | 7,000.00            | 7,194.14   | 7,194.14         |                          |
| January 23, 2024<br>January 31, 2024 | Purchase 97,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.78%                | 97,000.00           | 96,787.46  | 96,787.46        |                          |
| January 29, 2024<br>January 31, 2024 | Purchase 400,000.00 Par Value of Barclays 8% 01<br>Jul 2025 @ 100.00%                                                               | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| January 4, 2024<br>February 13, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.66015625 %                        | 75,000.00           | 67,995.12  | 67,995.12        |                          |
| January 4, 2024<br>February 13, 2024 | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500% 2/15/54 @90.66015625 %            | 75,000.00           | 67,995.12  | 67,995.12        |                          |
| January 4, 2024<br>February 13, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.66015625 %                        | 75,000.00           | 67,995.12  | 67,995.12        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                     |                     |            |                  |                          |
| February 12, 2024             | Purchase 591,000.00 Par Value of United States                                      | 591,000.00          | 587,767.96 | 587,767.96       |                          |
| February 13, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 99.45%<br>Paid Accrued Interest of \$844.29     |                     |            |                  |                          |
| February 13, 2024             | Purchase 198,000.00 Par Value of United States                                      | 198,000.00          | 195,764.76 | 195,764.76       |                          |
| February 14, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 98.87%<br>Paid Accrued Interest of \$304.62     |                     |            |                  |                          |
| February 7, 2024              | Purchase 160,000.00 Par Value of United States                                      | 160,000.00          | 159,800.01 | 159,800.01       |                          |
| February 15, 2024             | Treasury Note/Bond 4.125% 15 Feb 2027 @<br>99.88%                                   |                     |            |                  |                          |
| February 14, 2024             | Purchase 33,000.00 Par Value of United States                                       | 33,000.00           | 33,806.03  | 33,806.03        |                          |
| February 15, 2024             | Treasury Note/Bond 4.75% 15 Nov 2043 @<br>102.44% Paid Accrued Interest of \$396.18 |                     |            |                  |                          |
| February 14, 2024             | Purchase 131,000.00 Par Value of United States                                      | 131,000.00          | 129,541.60 | 129,541.60       |                          |
| February 15, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 98.89%<br>Paid Accrued Interest of \$215.93     |                     |            |                  |                          |
| February 14, 2024             | Purchase 22,000.00 Par Value of United States                                       | 22,000.00           | 21,738.75  | 21,738.75        |                          |
| February 16, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 98.81%<br>Paid Accrued Interest of \$38.68      |                     |            |                  |                          |
| February 15, 2024             | Purchase 25,000.00 Par Value of United States                                       | 25,000.00           | 24,755.85  | 24,755.85        |                          |
| February 20, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 99.02%<br>Paid Accrued Interest of \$54.95      |                     |            |                  |                          |
| February 16, 2024             | Purchase 16,000.00 Par Value of United States                                       | 16,000.00           | 15,880.62  | 15,880.62        |                          |
| February 21, 2024             | Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.25%<br>Paid Accrued Interest of \$39.23   |                     |            |                  |                          |
| February 21, 2024             | Purchase 9,000.00 Par Value of United States                                        | 9,000.00            | 8,879.41   | 8,879.41         |                          |
| February 23, 2024             | Treasury Note/Bond 4% 31 Jan 2029 @ 98.66%<br>Paid Accrued Interest of \$22.75      |                     |            |                  |                          |
| February 22, 2024             | Purchase 5,000.00 Par Value of United States                                        | 5,000.00            | 4,873.25   | 4,873.25         |                          |
| February 26, 2024             | Treasury Note/Bond 4% 15 Feb 2034 @ 97.46%<br>Paid Accrued Interest of \$6.04       |                     |            |                  |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                     |                     |            |                  |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.54%<br>Paid Accrued Interest of \$48.57                        | 17,000.00           | 16,751.64  | 16,751.64        |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.52%<br>Paid Accrued Interest of \$120.00                       | 42,000.00           | 41,378.20  | 41,378.20        |                          |
| February 22, 2024<br>February 29, 2024 | Purchase 42,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 98.83% Paid Accrued Interest of \$72.69 | 42,000.00           | 41,507.82  | 41,507.82        |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 119,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.19%<br>Paid Accrued Interest of \$194.52                   | 119,000.00          | 115,657.77 | 115,657.77       |                          |
| March 7, 2024<br>March 8, 2024         | Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.38% Paid Accrued Interest of \$189.48                      | 76,000.00           | 75,524.99  | 75,524.99        |                          |
| March 8, 2024<br>March 12, 2024        | Purchase 10,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 100.27% Paid Accrued Interest of \$15.08                      | 10,000.00           | 10,027.35  | 10,027.35        |                          |
| February 1, 2024<br>March 13, 2024     | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.63671875 %                                              | 75,000.00           | 68,727.54  | 68,727.54        |                          |
| March 1, 2024<br>March 15, 2024        | Purchase 37,000.00 Par Value 37,000.00 Current Face of NRTH PARK Mortgage Trust 6.9413% 15 Mar 2041 @99.75 %                                        | 37,000.00           | 36,907.50  | 36,907.50        |                          |
| March 12, 2024<br>March 15, 2024       | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.76%                                                          | 3,000.00            | 2,992.73   | 2,992.73         |                          |
| March 14, 2024<br>March 18, 2024       | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.82%<br>Paid Accrued Interest of \$12.47                      | 6,000.00            | 5,989.46   | 5,989.46         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                              |                     |            |                  |                          |
| February 8, 2024<br>March 20, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 3/15/54 @98.15234375 %             | 175,000.00          | 171,766.60 | 171,766.60       |                          |
| February 8, 2024<br>March 20, 2024 | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 3/15/54 @98.15234375 % | 175,000.00          | 171,766.60 | 171,766.60       |                          |
| March 20, 2024<br>March 22, 2024   | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81% Paid Accrued Interest of \$15.24  | 6,000.00            | 5,988.52   | 5,988.52         |                          |
| March 5, 2024<br>April 11, 2024    | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/54 @89.46484375 %                       | 75,000.00           | 67,098.63  | 67,098.63        |                          |
| April 4, 2024<br>April 15, 2024    | Purchase 73,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 100.02%                                                  | 73,000.00           | 73,018.16  | 73,018.16        |                          |
| April 5, 2024<br>April 15, 2024    | Purchase 50,000.00 Par Value 50,000.00 Current Face of Barings CLO Ltd 2018-IV BABSN 2018-4A A1R Flt 15 Oct 2030 @100 %      | 50,000.00           | 50,000.00  | 50,000.00        |                          |
| May 7, 2024<br>May 10, 2024        | Purchase 225,000.00 Par Value of Barclays Bank PLC 11 Aug 2025 @ 100.00%                                                     | 225,000.00          | 225,000.00 | 225,000.00       |                          |
| April 4, 2024<br>May 13, 2024      | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.79296875 %                       | 75,000.00           | 66,594.73  | 66,594.73        |                          |
| April 4, 2024<br>May 13, 2024      | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.79296875 %           | 75,000.00           | 66,594.73  | 66,594.73        |                          |
| April 4, 2024<br>May 13, 2024      | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.79296875 %                       | 75,000.00           | 66,594.73  | 66,594.73        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                 | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                             |                     |                       |                       |                          |
| May 23, 2024<br>May 28, 2024     | Purchase 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.44% Paid Accrued Interest of \$429.32            | 122,000.00          | 122,538.52            | 122,538.52            |                          |
| May 29, 2024<br>May 31, 2024     | Purchase 200,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 99.85%                                               | 200,000.00          | 199,697.04            | 199,697.04            |                          |
| June 10, 2024<br>June 11, 2024   | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.07% Paid Accrued Interest of \$6.76                  | 5,000.00            | 5,003.71              | 5,003.71              |                          |
| June 11, 2024<br>June 17, 2024   | Purchase 113,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 99.88% Paid Accrued Interest of \$28.56                                     | 113,000.00          | 112,858.74            | 112,858.74            |                          |
| June 13, 2024<br>June 17, 2024   | Purchase 30,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Jun 2027 @ 100.47% Paid Accrued Interest of \$7.58               | 30,000.00           | 30,140.63             | 30,140.63             |                          |
| <b>Total Purchases</b>           |                                                                                                                                             |                     | <b>\$6,918,821.60</b> | <b>\$6,918,821.60</b> | <b>\$0.00</b>            |
| <b>Sales</b>                     |                                                                                                                                             |                     |                       |                       |                          |
| June 28, 2023<br>July 13, 2023   | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.76757813 %                                          | 50,000.00           | 45,883.79             | 45,810.55             | 73.24                    |
| July 14, 2023<br>July 17, 2023   | Sale 19,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.09% Received Accrued Interest of \$65.05                   | 19,000.00           | 13,886.33             | 16,353.31             | -2,466.98                |
| July 17, 2023<br>July 18, 2023   | Sale 19,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.65% Received Accrued Interest of \$66.09                   | 19,000.00           | 13,803.20             | 16,353.30             | -2,550.10                |
| August 2, 2023<br>August 3, 2023 | Sale 22,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 94.34% Received Accrued Interest of \$13.05 | 22,000.00           | 21,195.65             | 21,629.75             | -434.10                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                              |                     |            |                  |                          |
| August 4, 2023<br>August 14, 2023        | Sale 50,000.00 Par Value 50,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @89.62695313 %                                           | 50,000.00           | 44,813.48  | 45,937.50        | -1,124.02                |
| August 8, 2023<br>August 14, 2023        | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @97.359375 %                                           | 225,000.00          | 219,058.59 | 217,757.81       | 1,300.78                 |
| August 4, 2023<br>August 14, 2023        | Sale 100,000.00 Par Value 100,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @89.62695313 %                                         | 100,000.00          | 89,626.95  | 91,343.75        | -1,716.80                |
| August 17, 2023<br>August 18, 2023       | Sale 45,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.63% Received Accrued Interest of \$450.15               | 45,000.00           | 40,781.24  | 43,577.72        | -2,796.48                |
| September 12, 2023<br>September 13, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.30% Received Accrued Interest of \$127.41               | 10,000.00           | 9,129.69   | 9,683.94         | -554.25                  |
| September 1, 2023<br>September 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.25195313 %                                         | 150,000.00          | 133,877.93 | 134,583.98       | -706.05                  |
| September 5, 2023<br>September 14, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @96.390625 %                                           | 225,000.00          | 216,878.91 | 219,155.27       | -2,276.36                |
| September 13, 2023<br>September 14, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.29% Received Accrued Interest of \$128.46               | 10,000.00           | 9,128.91   | 9,683.94         | -555.03                  |
| October 6, 2023<br>October 10, 2023      | Sale 31,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 93.20% Received Accrued Interest of \$182.80 | 31,000.00           | 28,892.96  | 30,442.00        | -1,549.04                |
| October 6, 2023<br>October 12, 2023      | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053 @84.39453125 %                                        | 75,000.00           | 63,295.90  | 67,160.16        | -3,864.26                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                               | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                           |                     |           |                  |                          |
| October 24, 2023<br>October 25, 2023   | Sale 13,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.50% Received Accrued Interest of \$4.54 | 13,000.00           | 12,562.52 | 13,017.87        | -455.35                  |
| October 25, 2023<br>October 26, 2023   | Sale 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.45% Received Accrued Interest of \$2.31  | 6,000.00            | 5,796.00  | 6,008.25         | -212.25                  |
| November 8, 2023<br>November 9, 2023   | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.45% Received Accrued Interest of \$187.02           | 37,000.00           | 37,166.21 | 36,957.71        | 208.50                   |
| November 3, 2023<br>November 13, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @85.70507813 %                                     | 75,000.00           | 64,278.81 | 63,331.05        | 947.76                   |
| November 27, 2023<br>November 28, 2023 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 94.93% Received Accrued Interest of \$411.94            | 33,000.00           | 31,325.51 | 32,194.01        | -868.50                  |
| December 5, 2023<br>December 6, 2023   | Sale 15,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.68% Received Accrued Interest of \$74.18                | 15,000.00           | 15,101.36 | 14,982.59        | 118.77                   |
| December 5, 2023<br>December 6, 2023   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.70% Received Accrued Interest of \$84.07                | 17,000.00           | 17,118.20 | 16,980.27        | 137.93                   |
| December 6, 2023<br>December 13, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Dec 2053 @89.22265625 %                                     | 75,000.00           | 66,916.99 | 64,315.43        | 2,601.56                 |
| January 10, 2024<br>January 11, 2024   | Sale 3,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 104.02% Received Accrued Interest of \$28.93             | 3,000.00            | 3,120.47  | 3,009.68         | 110.79                   |
| January 4, 2024<br>January 16, 2024    | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @90.609375 %                                          | 75,000.00           | 67,957.03 | 66,975.59        | 981.44                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
| January 23, 2024<br>January 24, 2024   | Sale 100,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.72% Received Accrued Interest of \$280.22                                          | 100,000.00          | 99,718.75  | 99,889.42        | -170.67                  |
| February 5, 2024<br>February 6, 2024   | Sale 40,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.41% Received Accrued Interest of \$152.47                                           | 40,000.00           | 39,362.50  | 39,685.87        | -323.37                  |
| February 7, 2024<br>February 8, 2024   | Sale 164,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.50% Received Accrued Interest of \$432.53                                             | 164,000.00          | 163,173.59 | 163,596.07       | -422.48                  |
| February 1, 2024<br>February 13, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.58007813 %                                                                      | 75,000.00           | 68,685.06  | 67,995.12        | 689.94                   |
| February 12, 2024<br>February 13, 2024 | Sale 324,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.53% Received Accrued Interest of \$3,604.95, Federal Short Term Gain of \$7,187.43 | 324,000.00          | 332,212.22 | 325,024.79       | 7,187.43                 |
| February 13, 2024<br>February 14, 2024 | Sale 109,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.70% Received Accrued Interest of \$1,226.25, Federal Short Term Gain of \$1,507.39 | 109,000.00          | 110,852.15 | 109,344.76       | 1,507.39                 |
| February 13, 2024<br>February 14, 2024 | Sale 30,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 104.75% Received Accrued Interest of \$356.25, Federal Short Term Gain of \$896.66     | 30,000.00           | 31,425.00  | 30,528.34        | 896.66                   |
| February 14, 2024<br>February 15, 2024 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.44%, Federal Short Term Loss of \$40.83                                            | 34,000.00           | 33,128.75  | 33,169.58        | -40.83                   |
| February 14, 2024<br>February 15, 2024 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.68% Received Accrued Interest of \$818.90, Federal Short Term Gain of \$981.63      | 72,000.00           | 73,209.37  | 72,227.74        | 981.63                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                       |                     |            |                  |                          |
| February 8, 2024<br>February 20, 2024  | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @98.14453125 %, Federal Short Term Loss of \$2,501.95                   | 175,000.00          | 171,752.93 | 174,254.88       | -2,501.95                |
| February 22, 2024<br>February 23, 2024 | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 101.82% Received Accrued Interest of \$548.08, Federal Short Term Loss of \$1,239.42 | 42,000.00           | 42,764.53  | 44,003.95        | -1,239.42                |
| March 4, 2024<br>March 5, 2024         | Sale 34,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.13% Received Accrued Interest of \$466.57, Federal Short Term Gain of \$617.61    | 34,000.00           | 34,725.15  | 34,107.54        | 617.61                   |
| March 7, 2024<br>March 8, 2024         | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.01% Received Accrued Interest of \$454.29, Federal Short Term Loss of \$577.91       | 78,000.00           | 77,229.98  | 77,807.89        | -577.91                  |
| March 7, 2024<br>March 8, 2024         | Sale 30,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 99.99% Received Accrued Interest of \$77.06, Federal Short Term Gain of \$803.52     | 30,000.00           | 29,996.49  | 29,192.97        | 803.52                   |
| March 11, 2024<br>March 12, 2024       | Sale 10,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 99.20% Received Accrued Interest of \$28.57, Federal Short Term Gain of \$113.43        | 10,000.00           | 9,919.92   | 9,806.49         | 113.43                   |
| March 12, 2024<br>March 13, 2024       | Sale 3,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.36% Received Accrued Interest of \$9.18, Federal Short Term Loss of \$10.20       | 3,000.00            | 2,980.90   | 2,991.10         | -10.20                   |
| March 5, 2024<br>March 13, 2024        | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54                                                                                   | 75,000.00           | 67,042.97  | 68,727.54        | -1,684.57                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
|                                  | @89.390625 %, Federal Short Term Loss of \$1,684.57                                                                                                                  |                     |            |                  |                          |
| April 4, 2024<br>April 5, 2024   | Sale 75,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.29% Received Accrued Interest of \$181.90, Federal Short Term Loss of \$484.39   | 75,000.00           | 74,466.79  | 74,951.18        | -484.39                  |
| April 5, 2024<br>April 11, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 4/15/54 @88.734375 %, Federal Short Term Loss of \$547.85                                | 75,000.00           | 66,550.78  | 67,098.63        | -547.85                  |
| April 11, 2024<br>April 12, 2024 | Sale 144,000.00 Par Value of United States Treasury Bill Zero 25 Apr 2024 @ 99.81%                                                                                   | 144,000.00          | 142,068.95 | 142,068.95       |                          |
| April 11, 2024<br>April 12, 2024 | Sale 46,000.00 Par Value of United States Treasury Bill Zero 23 Apr 2024 @ 99.84%                                                                                    | 46,000.00           | 45,212.94  | 45,212.94        |                          |
| April 26, 2024<br>April 29, 2024 | Sale 45,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.51% Received Accrued Interest of \$147.08, Federal Short Term Loss of \$857.62  | 45,000.00           | 43,878.52  | 44,736.14        | -857.62                  |
| May 29, 2024<br>May 30, 2024     | Sale 208,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.81% Received Accrued Interest of \$826.63, Federal Short Term Loss of \$241.82 | 208,000.00          | 207,601.88 | 207,843.70       | -241.82                  |
| June 11, 2024<br>June 12, 2024   | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.47% Received Accrued Interest of \$397.17, Federal Short Term Loss of \$217.54   | 116,000.00          | 115,388.29 | 115,605.83       | -217.54                  |
| June 13, 2024<br>June 14, 2024   | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 100.05% Received Accrued Interest of \$113.72, Federal Short Term Gain of \$122.29   | 31,000.00           | 31,016.95  | 30,894.66        | 122.29                   |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                    | Description                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                         |                                                                                                                       |                     |                        |                        |                          |
| June 27, 2024                                    | Sale 63,000.00 Par Value of United States Treasury                                                                    | 63,000.00           | 63,381.44              | 62,952.40              | 429.04                   |
| June 28, 2024                                    | Note/Bond 4.5% 31 May 2029 @ 100.61%<br>Received Accrued Interest of \$216.89, Federal Short<br>Term Gain of \$429.04 |                     |                        |                        |                          |
| <b>Total Sales</b>                               |                                                                                                                       |                     | <b>\$3,449,343.43</b>  | <b>\$3,460,963.91</b>  | <b>-\$11,620.48</b>      |
| <b>Total Barclays Capital Inc. Fixed In 7256</b> |                                                                                                                       |                     | <b>\$10,368,165.03</b> | <b>\$10,379,785.51</b> | <b>-\$11,620.48</b>      |
| <i>Citadel Securities LLC 8430</i>               |                                                                                                                       |                     |                        |                        |                          |
| <b>Purchases</b>                                 |                                                                                                                       |                     |                        |                        |                          |
| July 10, 2023                                    | Purchase 24,000.00 Par Value of United States                                                                         | 24,000.00           | 22,860.00              | 22,860.00              |                          |
| July 11, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>95.25% Paid Accrued Interest of \$144.05                                   |                     |                        |                        |                          |
| July 13, 2023                                    | Purchase 24,000.00 Par Value of United States                                                                         | 24,000.00           | 23,339.80              | 23,339.80              |                          |
| July 14, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>97.25% Paid Accrued Interest of \$151.63                                   |                     |                        |                        |                          |
| July 25, 2023                                    | Purchase 6,000.00 Par Value of United States                                                                          | 6,000.00            | 5,958.28               | 5,958.28               |                          |
| July 27, 2023                                    | Treasury Note/Bond 4% 30 Jun 2028 @ 99.30%<br>Paid Accrued Interest of \$17.61                                        |                     |                        |                        |                          |
| July 25, 2023                                    | Purchase 44,000.00 Par Value of WI Treasury Sec                                                                       | 44,000.00           | 43,931.12              | 43,931.12              |                          |
| July 31, 2023                                    | 4% 31 Jul 2028 @ 99.84%                                                                                               |                     |                        |                        |                          |
| July 24, 2023                                    | Purchase 65,000.00 Par Value of WI Treasury Sec                                                                       | 65,000.00           | 65,160.27              | 65,160.27              |                          |
| July 31, 2023                                    | 4% 31 Jul 2028 @ 100.25%                                                                                              |                     |                        |                        |                          |
| July 31, 2023                                    | Purchase 43,000.00 Par Value of United States                                                                         | 43,000.00           | 41,065.00              | 41,065.00              |                          |
| August 1, 2023                                   | Treasury Note/Bond 3.375% 15 May 2033 @<br>95.50% Paid Accrued Interest of \$307.60                                   |                     |                        |                        |                          |
| August 1, 2023                                   | Purchase 12,000.00 Par Value of United States                                                                         | 12,000.00           | 11,687.27              | 11,687.27              |                          |
| August 2, 2023                                   | Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 97.25% Paid Accrued Interest of \$8.08                       |                     |                        |                        |                          |
| August 1, 2023                                   | Purchase 10,000.00 Par Value of United States                                                                         | 10,000.00           | 9,739.39               | 9,739.39               |                          |
| August 2, 2023                                   | Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 97.25% Paid Accrued Interest of \$6.74                       |                     |                        |                        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                               |                     |            |                  |                          |
| August 7, 2023<br>August 8, 2023   | Purchase 94,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.75% Paid Accrued Interest of \$84.29 | 94,000.00           | 93,765.00  | 93,765.00        |                          |
| August 7, 2023<br>August 15, 2023  | Purchase 148,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.41%                   | 148,000.00          | 145,648.44 | 145,648.44       |                          |
| August 7, 2023<br>August 15, 2023  | Purchase 196,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.57%                   | 196,000.00          | 193,202.48 | 193,202.48       |                          |
| August 9, 2023<br>August 15, 2023  | Purchase 141,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.98%                   | 141,000.00          | 139,559.03 | 139,559.03       |                          |
| August 4, 2023<br>August 15, 2023  | Purchase 12,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.22%                                                    | 12,000.00           | 11,786.98  | 11,786.98        |                          |
| August 23, 2023<br>August 31, 2023 | Purchase 32,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 98.23% Paid Accrued Interest of \$60.87        | 32,000.00           | 31,434.23  | 31,434.23        |                          |
| August 17, 2023<br>August 31, 2023 | Purchase 26,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 97.33% Paid Accrued Interest of \$49.46        | 26,000.00           | 25,306.62  | 25,306.62        |                          |
| August 17, 2023<br>August 31, 2023 | Purchase 32,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 97.37% Paid Accrued Interest of \$60.87        | 32,000.00           | 31,160.00  | 31,160.00        |                          |
| August 28, 2023<br>August 31, 2023 | Purchase 43,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.93%                                                   | 43,000.00           | 42,971.32  | 42,971.32        |                          |
| August 23, 2023<br>August 31, 2023 | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.23% Paid Accrued Interest of \$60.87 | 32,000.00           | 31,434.23  | 31,434.23        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 87,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.84%                                                   | 87,000.00           | 86,864.06  | 86,864.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                           |                     |            |                  |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 322,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 31 Aug 2025 USD 'Bg-2025' @ 99.95%                              | 322,000.00          | 321,823.91 | 321,823.91       |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.25% Paid Accrued Interest of \$45.65             | 24,000.00           | 23,820.00  | 23,820.00        |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 130,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.50%                                                             | 130,000.00          | 130,650.00 | 130,650.00       |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 4,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.06% Paid Accrued Interest of \$6.74 | 4,000.00            | 3,922.50   | 3,922.50         |                          |
| August 31, 2023<br>September 1, 2023     | Purchase 80,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 100.57% Paid Accrued Interest of \$9.62             | 80,000.00           | 80,456.25  | 80,456.25        |                          |
| September 1, 2023<br>September 5, 2023   | Purchase 60,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 100.70% Paid Accrued Interest of \$36.06            | 60,000.00           | 60,421.88  | 60,421.88        |                          |
| September 14, 2023<br>September 15, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.00% Paid Accrued Interest of \$33.17              | 9,000.00            | 8,820.00   | 8,820.00         |                          |
| September 22, 2023<br>September 26, 2023 | Purchase 18,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.78% Paid Accrued Interest of \$64.29                 | 18,000.00           | 17,959.92  | 17,959.92        |                          |
| September 27, 2023<br>September 28, 2023 | Purchase 2,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 87.69% Paid Accrued Interest of \$28.64              | 2,000.00            | 1,753.83   | 1,753.83         |                          |
| September 21, 2023<br>October 2, 2023    | Purchase 105,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.83% Paid Accrued Interest of \$28.69                | 105,000.00          | 104,820.32 | 104,820.32       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                  |                     |            |                  |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.5% NTS 30 Sep 2028 USD 'AD-2028' @ 99.75% Paid Accrued Interest of \$11.12   | 44,000.00           | 43,890.00  | 43,890.00        |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.81% Paid Accrued Interest of \$11.12                    | 44,000.00           | 43,917.50  | 43,917.50        |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.81% Paid Accrued Interest of \$10.87                    | 43,000.00           | 42,919.38  | 42,919.38        |                          |
| October 10, 2023<br>October 12, 2023  | Purchase 10,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.03% Paid Accrued Interest of \$15.16                   | 10,000.00           | 10,003.13  | 10,003.13        |                          |
| October 11, 2023<br>October 13, 2023  | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.21% Paid Accrued Interest of \$8.21                     | 5,000.00            | 5,010.74   | 5,010.74         |                          |
| October 12, 2023<br>October 13, 2023  | Purchase 129,000.00 Par Value of United States Treasury Bill Zero 04 Apr 2024 @ 97.43%                                                           | 129,000.00          | 125,683.29 | 125,683.29       |                          |
| October 11, 2023<br>October 16, 2023  | Purchase 121,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.63% Paid Accrued Interest of \$15.29 | 121,000.00          | 120,546.25 | 120,546.25       |                          |
| October 17, 2023<br>October 19, 2023  | Purchase 4,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.64% Paid Accrued Interest of \$27.38       | 4,000.00            | 3,705.47   | 3,705.47         |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 9,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.56% Paid Accrued Interest of \$62.55       | 9,000.00            | 8,240.34   | 8,240.34         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                  |                     |            |                  |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 5,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 91.79% Paid Accrued Interest of \$34.75 | 5,000.00            | 4,589.45   | 4,589.45         |                          |
| October 26, 2023<br>October 27, 2023  | Purchase 183,000.00 Par Value of UNITED STATES<br>OF AMER TREAS BONDS 0% T-BILL 11 Apr 2024<br>USD @ 97.54%                                      | 183,000.00          | 178,495.22 | 178,495.22       |                          |
| October 26, 2023<br>October 31, 2023  | Purchase 48,000.00 Par Value of United States Of<br>Amer Treas Notes 4.875% Nts 31 Oct 2028 USD<br>'AF-2028' @ 100.02%                           | 48,000.00           | 48,007.50  | 48,007.50        |                          |
| October 27, 2023<br>October 31, 2023  | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.38%                                              | 49,000.00           | 49,183.75  | 49,183.75        |                          |
| October 27, 2023<br>October 31, 2023  | Purchase 81,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>99.88%                                               | 81,000.00           | 80,898.75  | 80,898.75        |                          |
| October 31, 2023<br>November 1, 2023  | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.31% Paid Accrued Interest of \$6.56              | 49,000.00           | 49,153.13  | 49,153.13        |                          |
| November 1, 2023<br>November 2, 2023  | Purchase 41,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.41% Paid Accrued Interest of \$10.98             | 41,000.00           | 41,166.56  | 41,166.56        |                          |
| November 2, 2023<br>November 3, 2023  | Purchase 50,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.00% Paid Accrued Interest of \$20.09             | 50,000.00           | 50,500.00  | 50,500.00        |                          |
| November 8, 2023<br>November 10, 2023 | Purchase 5,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.55% Paid Accrued Interest of \$6.70               | 5,000.00            | 5,077.73   | 5,077.73         |                          |
| November 9, 2023<br>November 15, 2023 | Purchase 252,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.70%                                                   | 252,000.00          | 251,251.88 | 251,251.88       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |           |                  |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 37,000.00 Par Value of Treasury Bill 5%<br>15 Nov 2053 @ 99.55%                                                             | 37,000.00           | 36,832.94 | 36,832.94        |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 96,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>99.58%                                   | 96,000.00           | 95,595.00 | 95,595.00        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 21,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>101.03%                                   | 21,000.00           | 21,216.47 | 21,216.47        |                          |
| November 16, 2023<br>November 20, 2023 | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.98% Paid Accrued Interest of \$29.46 | 11,000.00           | 11,217.85 | 11,217.85        |                          |
| November 21, 2023<br>November 24, 2023 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.74%<br>Paid Accrued Interest of \$11.13   | 10,000.00           | 10,073.83 | 10,073.83        |                          |
| November 22, 2023<br>November 30, 2023 | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>100.09% Paid Accrued Interest of \$62.64  | 32,000.00           | 32,030.00 | 32,030.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.32%                                  | 45,000.00           | 45,145.90 | 45,145.90        |                          |
| November 29, 2023<br>December 1, 2023  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.86%<br>Paid Accrued Interest of \$7.91     | 4,000.00            | 4,074.38  | 4,074.38         |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 9,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.21%<br>Paid Accrued Interest of \$21.14    | 9,000.00            | 9,108.63  | 9,108.63         |                          |
| December 1, 2023<br>December 4, 2023   | Purchase 26,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>100.77% Paid Accrued Interest of \$64.46  | 26,000.00           | 26,199.63 | 26,199.63        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                               |                     |            |                  |                          |
| December 5, 2023<br>December 6, 2023   | Purchase 52,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.97% Paid Accrued Interest of \$37.30                | 52,000.00           | 52,503.75  | 52,503.75        |                          |
| December 11, 2023<br>December 12, 2023 | Purchase 154,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.75% Paid Accrued Interest of \$220.90              | 154,000.00          | 155,155.00 | 155,155.00       |                          |
| December 19, 2023<br>December 20, 2023 | Purchase 137,000.00 Par Value of United States Treasury Bill Zero 16 Apr 2024 @ 98.29%                                                        | 137,000.00          | 134,660.42 | 134,660.42       |                          |
| December 28, 2023<br>January 2, 2024   | Purchase 153,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.88% Paid Accrued Interest of \$35.73                 | 153,000.00          | 152,808.75 | 152,808.75       |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 74,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.46% Paid Accrued Interest of \$15.25                  | 74,000.00           | 73,601.09  | 73,601.09        |                          |
| January 10, 2024<br>January 16, 2024   | Purchase 106,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jan 2027 Usd 'Aj-2027' @ 99.81% Paid Accrued Interest of \$11.65 | 106,000.00          | 105,801.25 | 105,801.25       |                          |
| January 18, 2024<br>January 22, 2024   | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 106.35% Paid Accrued Interest of \$115.36                | 13,000.00           | 13,825.70  | 13,825.70        |                          |
| January 19, 2024<br>January 23, 2024   | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.66% Paid Accrued Interest of \$11.85                   | 5,000.00            | 4,933.20   | 4,933.20         |                          |
| January 19, 2024<br>January 31, 2024   | Purchase 103,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 99.63%                                   | 103,000.00          | 102,616.24 | 102,616.24       |                          |
| January 22, 2024<br>January 31, 2024   | Purchase 62,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 100.01%                                   | 62,000.00           | 62,005.04  | 62,005.04        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                    |                     |            |                  |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 107,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.88%                  | 107,000.00          | 106,870.52 | 106,870.52       |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 80,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.72%                   | 80,000.00           | 79,775.15  | 79,775.15        |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 114,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.69%                  | 114,000.00          | 113,643.30 | 113,643.30       |                          |
| January 26, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.75%                                        | 48,000.00           | 47,880.00  | 47,880.00        |                          |
| January 29, 2024<br>January 31, 2024   | Purchase 96,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%                                        | 96,000.00           | 95,940.00  | 95,940.00        |                          |
| February 1, 2024<br>February 15, 2024  | Purchase 17,000.00 Par Value of United States Of<br>Amer Treas Bonds 4.125% Bds 15 Feb 2054<br>Usd1000 'Bonds02/2054' @ 101.84%    | 17,000.00           | 17,312.35  | 17,312.35        |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 17,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.39%<br>Paid Accrued Interest of \$31.76 | 17,000.00           | 16,895.74  | 16,895.74        |                          |
| February 20, 2024<br>February 21, 2024 | Purchase 52,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.05%<br>Paid Accrued Interest of \$36.43 | 52,000.00           | 50,466.15  | 50,466.15        |                          |
| February 21, 2024<br>February 23, 2024 | Purchase 17,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.92%<br>Paid Accrued Interest of \$42.97    | 17,000.00           | 16,816.05  | 16,816.05        |                          |
| February 22, 2024<br>February 23, 2024 | Purchase 171,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 97.56%<br>Paid Accrued Interest of \$150.33  | 171,000.00          | 166,831.88 | 166,831.88       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                               |                     |            |                  |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 190,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 28 Feb 2026 USD<br>'AY-2026' @ 99.86%                                            | 190,000.00          | 189,732.18 | 189,732.18       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                                               | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| March 6, 2024<br>March 8, 2024         | Purchase 18,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.61% Paid Accrued Interest of \$16.63                           | 18,000.00           | 18,109.69  | 18,109.69        |                          |
| March 6, 2024<br>March 8, 2024         | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 99.15%<br>Paid Accrued Interest of \$16.92                                | 7,000.00            | 6,940.39   | 6,940.39         |                          |
| March 7, 2024<br>March 8, 2024         | Purchase 57,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 15 Feb 2027 @<br>99.50% Paid Accrued Interest of \$142.11                          | 57,000.00           | 56,715.00  | 56,715.00        |                          |
| March 11, 2024<br>March 12, 2024       | Purchase 130,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 99.19%<br>Paid Accrued Interest of \$371.43                             | 130,000.00          | 128,943.75 | 128,943.75       |                          |
| March 21, 2024<br>March 22, 2024       | Purchase 23,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 99.56% Paid Accrued Interest of<br>\$102.36 | 23,000.00           | 22,899.38  | 22,899.38        |                          |
| March 27, 2024<br>April 1, 2024        | Purchase 271,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.86%<br>Paid Accrued Interest of \$33.32                            | 271,000.00          | 270,618.91 | 270,618.91       |                          |
| March 28, 2024<br>April 1, 2024        | Purchase 91,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>99.65% Paid Accrued Interest of \$10.26                           | 91,000.00           | 90,680.08  | 90,680.08        |                          |
| April 3, 2024<br>April 5, 2024         | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 97.18%<br>Paid Accrued Interest of \$38.46                                | 7,000.00            | 6,802.58   | 6,802.58         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                                  |                     |            |                  |                          |
| April 30, 2024<br>May 1, 2024 | Purchase 21,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 91.78%<br>Paid Accrued Interest of \$186.35 | 21,000.00           | 19,274.06  | 19,274.06        |                          |
| May 9, 2024<br>May 13, 2024   | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 100.12% Paid Accrued Interest of \$67.16   | 39,000.00           | 39,045.70  | 39,045.70        |                          |
| May 2, 2024<br>May 15, 2024   | Purchase 90,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.20%                                       | 90,000.00           | 89,281.22  | 89,281.22        |                          |
| May 3, 2024<br>May 15, 2024   | Purchase 57,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.11%                                     | 57,000.00           | 56,490.22  | 56,490.22        |                          |
| May 10, 2024<br>May 15, 2024  | Purchase 116,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.09%                                    | 116,000.00          | 114,948.75 | 114,948.75       |                          |
| May 2, 2024<br>May 15, 2024   | Purchase 15,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 97.62%                                                      | 15,000.00           | 14,643.44  | 14,643.44        |                          |
| May 14, 2024<br>May 15, 2024  | Purchase 37,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.22%                                                     | 37,000.00           | 37,080.94  | 37,080.94        |                          |
| May 14, 2024<br>May 15, 2024  | Purchase 37,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.13%                                                     | 37,000.00           | 37,046.25  | 37,046.25        |                          |
| May 17, 2024<br>May 21, 2024  | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.64% Paid Accrued Interest of \$12.13    | 17,000.00           | 16,938.24  | 16,938.24        |                          |
| May 28, 2024<br>May 31, 2024  | Purchase 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                      | 121,000.00          | 120,839.20 | 120,839.20       |                          |
| May 28, 2024<br>May 31, 2024  | Purchase 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                      | 121,000.00          | 120,839.20 | 120,839.20       |                          |
| June 3, 2024<br>June 4, 2024  | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.34%<br>Paid Accrued Interest of \$3.93    | 8,000.00            | 8,027.19   | 8,027.19         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                        | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                    |                     |                       |                       |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 10,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.37%<br>Paid Accrued Interest of \$4.92     | 10,000.00           | 10,037.11             | 10,037.11             |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 286,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Paid Accrued Interest of \$457.13  | 286,000.00          | 288,681.25            | 288,681.25            |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.34%<br>Paid Accrued Interest of \$138.50 | 38,000.00           | 38,510.63             | 38,510.63             |                          |
| June 13, 2024<br>June 14, 2024 | Purchase 46,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.59%<br>Paid Accrued Interest of \$173.44 | 46,000.00           | 46,733.13             | 46,733.13             |                          |
| June 12, 2024<br>June 17, 2024 | Purchase 138,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 100.53%<br>Paid Accrued Interest of \$34.88                        | 138,000.00          | 138,733.13            | 138,733.13            |                          |
| <b>Total Purchases</b>         |                                                                                                                                    |                     | <b>\$6,952,667.53</b> | <b>\$6,952,667.53</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                    |                     |                       |                       |                          |
| July 10, 2023<br>July 11, 2023 | Sale 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.43%<br>Received Accrued Interest of \$92.93       | 30,000.00           | 21,429.94             | 25,821.00             | -4,391.06                |
| July 13, 2023<br>July 14, 2023 | Sale 30,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.06%<br>Received Accrued Interest of \$97.83       | 30,000.00           | 21,918.75             | 25,821.01             | -3,902.26                |
| July 24, 2023<br>July 25, 2023 | Sale 68,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 May 2028 @ 97.98%<br>Received Accrued Interest of \$370.42  | 68,000.00           | 66,629.74             | 67,441.07             | -811.33                  |
| July 25, 2023<br>July 26, 2023 | Sale 45,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.21%<br>Received Accrued Interest of \$127.17      | 45,000.00           | 44,646.34             | 44,992.46             | -346.12                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                            |                     |            |                  |                          |
| August 1, 2023<br>August 2, 2023   | Sale 13,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 94.69% Received Accrued Interest of \$7.30 | 13,000.00           | 12,569.81  | 12,781.22        | -211.41                  |
| August 1, 2023<br>August 2, 2023   | Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 94.69% Received Accrued Interest of \$5.62 | 10,000.00           | 9,669.09   | 9,831.70         | -162.61                  |
| August 4, 2023<br>August 7, 2023   | Sale 13,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.63% Received Accrued Interest of \$107.57             | 13,000.00           | 11,651.95  | 12,601.26        | -949.31                  |
| August 7, 2023<br>August 8, 2023   | Sale 96,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.13% Received Accrued Interest of \$406.96                 | 96,000.00           | 95,163.75  | 95,980.97        | -817.22                  |
| August 7, 2023<br>August 8, 2023   | Sale 206,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.51% Received Accrued Interest of \$1,605.88          | 206,000.00          | 194,688.83 | 201,888.12       | -7,199.29                |
| August 7, 2023<br>August 8, 2023   | Sale 156,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.36% Received Accrued Interest of \$1,216.10          | 156,000.00          | 147,205.05 | 152,886.15       | -5,681.10                |
| August 9, 2023<br>August 10, 2023  | Sale 147,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.93% Received Accrued Interest of \$1,172.90          | 147,000.00          | 139,547.80 | 144,065.80       | -4,518.00                |
| August 17, 2023<br>August 18, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.72% Received Accrued Interest of \$340.12             | 34,000.00           | 30,844.12  | 32,967.31        | -2,123.19                |
| August 17, 2023<br>August 18, 2023 | Sale 28,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.68% Received Accrued Interest of \$280.10             | 28,000.00           | 25,389.94  | 27,115.03        | -1,725.09                |
| August 23, 2023<br>August 24, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.52% Received Accrued Interest of \$361.60             | 34,000.00           | 31,115.94  | 32,925.39        | -1,809.45                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                     |                     |            |                  |                          |
| August 23, 2023<br>August 24, 2023       | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.52%<br>Received Accrued Interest of \$361.60   | 34,000.00           | 31,115.94  | 32,925.38        | -1,809.44                |
| August 28, 2023<br>August 29, 2023       | Sale 44,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.75%<br>Received Accrued Interest of \$143.03   | 44,000.00           | 43,449.35  | 43,869.14        | -419.79                  |
| August 29, 2023<br>August 30, 2023       | Sale 89,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.67%<br>Received Accrued Interest of \$299.29   | 89,000.00           | 87,815.25  | 88,735.29        | -920.04                  |
| August 29, 2023<br>August 30, 2023       | Sale 336,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.41%<br>Received Accrued Interest of \$1,301.09 | 336,000.00          | 334,028.51 | 335,687.28       | -1,658.77                |
| August 29, 2023<br>August 30, 2023       | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.54%<br>Received Accrued Interest of \$281.67   | 25,000.00           | 23,134.59  | 24,209.84        | -1,075.25                |
| August 29, 2023<br>August 30, 2023       | Sale 133,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.31%<br>Received Accrued Interest of \$447.25  | 133,000.00          | 132,083.37 | 132,604.44       | -521.07                  |
| September 1, 2023<br>September 5, 2023   | Sale 61,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.52%<br>Received Accrued Interest of \$246.15   | 61,000.00           | 60,709.33  | 60,818.58        | -109.25                  |
| September 14, 2023<br>September 15, 2023 | Sale 10,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.29%<br>Received Accrued Interest of \$129.52   | 10,000.00           | 9,128.52   | 9,683.93         | -555.41                  |
| September 21, 2023<br>September 22, 2023 | Sale 108,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 97.79%<br>Received Accrued Interest of \$641.62  | 108,000.00          | 105,616.41 | 107,678.80       | -2,062.39                |
| September 21, 2023<br>September 22, 2023 | Sale 108,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.73%<br>Received Accrued Interest of \$326.37      | 108,000.00          | 107,708.91 | 107,990.70       | -281.79                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                                   |                     |            |                  |                          |
| September 22, 2023<br>September 25, 2023 | Sale 11,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>95.54% Received Accrued Interest of \$47.49 | 11,000.00           | 10,508.87  | 10,843.67        | -334.80                  |
| September 27, 2023<br>September 28, 2023 | Sale 2,000.00 Par Value of United States Treasury<br>Note/Bond 2% 15 Nov 2041 @ 65.58% Received<br>Accrued Interest of \$14.78                    | 2,000.00            | 1,311.64   | 1,721.40         | -409.76                  |
| September 28, 2023<br>September 29, 2023 | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.70%<br>Received Accrued Interest of \$156.85              | 45,000.00           | 44,412.89  | 45,014.91        | -602.02                  |
| September 28, 2023<br>September 29, 2023 | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.76%<br>Received Accrued Interest of \$156.85              | 45,000.00           | 44,441.39  | 45,014.90        | -573.51                  |
| September 28, 2023<br>September 29, 2023 | Sale 44,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 31 Aug 2028 @ 98.76%<br>Received Accrued Interest of \$153.37              | 44,000.00           | 43,453.81  | 44,014.58        | -560.77                  |
| October 6, 2023<br>October 10, 2023      | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 5% 30 Sep 2025 @ 99.89% Received<br>Accrued Interest of \$61.48                   | 45,000.00           | 44,950.78  | 44,931.07        | 19.71                    |
| October 11, 2023<br>October 12, 2023     | Sale 125,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.61% Received Accrued Interest of \$428.83             | 125,000.00          | 124,508.08 | 124,396.01       | 112.07                   |
| October 17, 2023<br>October 18, 2023     | Sale 5,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>92.52% Received Accrued Interest of \$33.70  | 5,000.00            | 4,625.98   | 4,907.18         | -281.20                  |
| October 19, 2023<br>October 20, 2023     | Sale 13,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.28% Received Accrued Interest of \$47.55 | 13,000.00           | 11,844.77  | 12,549.84        | -705.07                  |
| October 19, 2023<br>October 20, 2023     | Sale 5,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.40% Received Accrued Interest of \$18.29  | 5,000.00            | 4,561.59   | 4,826.87         | -265.28                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                       |                     |            |                  |                          |
| October 23, 2023<br>October 24, 2023  | Sale 9,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>92.43% Received Accrued Interest of \$66.34      | 9,000.00            | 8,318.32   | 8,792.74         | -474.42                  |
| October 26, 2023<br>October 27, 2023  | Sale 49,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 98.89%<br>Received Accrued Interest of \$167.18                  | 49,000.00           | 48,455.64  | 48,944.00        | -488.36                  |
| October 27, 2023<br>October 30, 2023  | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.25%<br>Received Accrued Interest of \$189.55                  | 50,000.00           | 49,623.65  | 49,942.85        | -319.20                  |
| October 27, 2023<br>October 30, 2023  | Sale 83,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 98.76%<br>Received Accrued Interest of \$314.65                  | 83,000.00           | 81,968.99  | 82,905.13        | -936.14                  |
| October 31, 2023<br>November 1, 2023  | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.18%<br>Received Accrued Interest of \$202.19                  | 50,000.00           | 49,590.98  | 49,942.84        | -351.86                  |
| November 1, 2023<br>November 2, 2023  | Sale 42,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.28%<br>Received Accrued Interest of \$175.14                  | 42,000.00           | 41,696.59  | 41,951.99        | -255.40                  |
| November 2, 2023<br>November 3, 2023  | Sale 51,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.86%<br>Received Accrued Interest of \$219.12                  | 51,000.00           | 50,930.27  | 50,941.71        | -11.44                   |
| November 8, 2023<br>November 9, 2023  | Sale 24,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.88% Received Accrued<br>Interest of \$231.36                                    | 24,000.00           | 21,810.00  | 23,283.26        | -1,473.26                |
| November 9, 2023<br>November 10, 2023 | Sale 265,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>94.70% Received Accrued Interest of \$2,427.67 | 265,000.00          | 250,948.80 | 258,320.82       | -7,372.02                |
| November 9, 2023<br>November 10, 2023 | Sale 40,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 89.50% Received Accrued<br>Interest of \$390.08                                    | 40,000.00           | 35,800.00  | 38,805.42        | -3,005.42                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                     |                     |            |                  |                          |
| November 10, 2023<br>November 13, 2023 | Sale 98,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.55%<br>Received Accrued Interest of \$359.13   | 98,000.00           | 97,559.31  | 97,575.98        | -16.67                   |
| November 22, 2023<br>November 24, 2023 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.03%<br>Received Accrued Interest of \$396.25   | 33,000.00           | 31,360.47  | 32,194.01        | -833.54                  |
| December 1, 2023<br>December 4, 2023   | Sale 27,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.63%<br>Received Accrued Interest of \$356.30   | 27,000.00           | 25,818.75  | 26,340.56        | -521.81                  |
| December 5, 2023<br>December 6, 2023   | Sale 52,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.05%<br>Received Accrued Interest of \$250.71  | 52,000.00           | 53,586.02  | 52,167.73        | 1,418.29                 |
| December 11, 2023<br>December 12, 2023 | Sale 154,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 102.83%<br>Received Accrued Interest of \$866.25 | 154,000.00          | 158,361.33 | 154,496.75       | 3,864.58                 |
| December 28, 2023<br>December 29, 2023 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.93%<br>Received Accrued Interest of \$610.31 | 158,000.00          | 159,462.73 | 158,213.06       | 1,249.67                 |
| January 10, 2024<br>January 11, 2024   | Sale 108,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.80%<br>Received Accrued Interest of \$348.57 | 108,000.00          | 108,863.73 | 108,007.33       | 856.40                   |
| January 19, 2024<br>January 22, 2024   | Sale 105,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.25%<br>Received Accrued Interest of \$665.22 | 105,000.00          | 106,312.50 | 105,413.07       | 899.43                   |
| January 22, 2024<br>January 23, 2024   | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.63%<br>Received Accrued Interest of \$406.66  | 63,000.00           | 64,023.75  | 63,247.85        | 775.90                   |
| January 24, 2024<br>January 25, 2024   | Sale 109,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.50%<br>Received Accrued Interest of \$729.64 | 109,000.00          | 110,635.00 | 109,428.81       | 1,206.19                 |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                          |                     |            |                  |                          |
| January 24, 2024<br>January 25, 2024   | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.34%<br>Received Accrued Interest of \$542.21                                       | 81,000.00           | 82,088.44  | 81,318.66        | 769.78                   |
| January 24, 2024<br>January 25, 2024   | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.31% Received Accrued Interest of \$776.50                                         | 116,000.00          | 117,522.50 | 116,456.35       | 1,066.15                 |
| January 26, 2024<br>January 29, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.61% Received Accrued Interest of \$146.39                                            | 49,000.00           | 48,319.22  | 48,615.19        | -295.97                  |
| January 29, 2024<br>January 31, 2024   | Sale 98,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.80% Received Accrued Interest of \$312.98                                            | 98,000.00           | 96,824.05  | 97,230.38        | -406.33                  |
| February 1, 2024<br>February 2, 2024   | Sale 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 110.31%<br>Received Accrued Interest of \$164.95                                        | 16,000.00           | 17,650.00  | 16,281.78        | 1,368.22                 |
| February 5, 2024<br>February 6, 2024   | Sale 22,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 106.89%<br>Received Accrued Interest of \$238.28                                        | 22,000.00           | 23,515.94  | 22,387.44        | 1,128.50                 |
| February 13, 2024<br>February 14, 2024 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.38% Received Accrued Interest of \$450.00, Federal Short Term Gain of \$426.61       | 40,000.00           | 40,553.13  | 40,126.52        | 426.61                   |
| February 13, 2024<br>February 14, 2024 | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.63% Received Accrued Interest of \$47.69, Federal Short Term Loss of \$322.08           | 31,000.00           | 30,574.96  | 30,897.04        | -322.08                  |
| February 20, 2024<br>February 21, 2024 | Sale 49,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.31%<br>Received Accrued Interest of \$626.63, Federal Short Term Gain of \$1,740.19 | 49,000.00           | 51,603.13  | 49,862.94        | 1,740.19                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
| February 22, 2024<br>February 23, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.42% Received Accrued Interest of \$2,114.01, Federal Short Term Gain of \$1,881.11 | 171,000.00          | 173,421.98 | 171,540.87       | 1,881.11                 |
| February 26, 2024<br>February 27, 2024 | Sale 198,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.13% Received Accrued Interest of \$624.19, Federal Short Term Loss of \$1,251.68   | 198,000.00          | 196,282.97 | 197,534.65       | -1,251.68                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94      | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| March 7, 2024<br>March 8, 2024         | Sale 59,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.13% Received Accrued Interest of \$343.63, Federal Short Term Loss of \$366.19         | 59,000.00           | 58,488.49  | 58,854.68        | -366.19                  |
| March 11, 2024<br>March 12, 2024       | Sale 130,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.08% Received Accrued Interest of \$1,896.43, Federal Short Term Gain of \$3,586.35 | 130,000.00          | 133,997.53 | 130,411.18       | 3,586.35                 |
| March 11, 2024<br>March 12, 2024       | Sale 18,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 100.20% Received Accrued Interest of \$27.15, Federal Short Term Gain of \$52.73      | 18,000.00           | 18,036.56  | 17,983.83        | 52.73                    |
| March 21, 2024<br>March 22, 2024       | Sale 23,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.60% Received Accrued Interest of \$384.18, Federal Short Term Loss of \$499.51     | 23,000.00           | 23,597.90  | 24,097.41        | -499.51                  |
| March 27, 2024<br>March 28, 2024       | Sale 281,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @                                                                                      | 281,000.00          | 281,066.34 | 280,754.97       | 311.37                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                               |                     |            |                  |                          |
|                               | 100.02% Received Accrued Interest of \$988.85,<br>Federal Short Term Gain of \$311.37                                                                                         |                     |            |                  |                          |
| May 2, 2024<br>May 3, 2024    | Sale 92,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Apr 2027 @ 99.19% Received<br>Accrued Interest of \$203.61, Federal Short Term<br>Loss of \$546.76    | 92,000.00           | 91,252.50  | 91,799.26        | -546.76                  |
| May 2, 2024<br>May 3, 2024    | Sale 16,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 91.61% Received<br>Accrued Interest of \$145.71, Federal Short Term<br>Loss of \$880.65   | 16,000.00           | 14,657.50  | 15,538.15        | -880.65                  |
| May 3, 2024<br>May 6, 2024    | Sale 60,000.00 Par Value of United States Treasury<br>Note/Bond 4% 15 Feb 2034 @ 96.09% Received<br>Accrued Interest of \$534.07, Federal Short Term<br>Loss of \$1,103.37    | 60,000.00           | 57,656.25  | 58,759.62        | -1,103.37                |
| May 10, 2024<br>May 13, 2024  | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 96.10%<br>Received Accrued Interest of \$1,160.44, Federal<br>Short Term Loss of \$2,180.25 | 120,000.00          | 115,323.47 | 117,503.72       | -2,180.25                |
| May 10, 2024<br>May 13, 2024  | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 96.10%<br>Received Accrued Interest of \$1,160.44, Federal<br>Short Term Loss of \$2,180.25 | 120,000.00          | 115,323.47 | 117,503.72       | -2,180.25                |
| May 14, 2024<br>May 15, 2024  | Sale 39,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 94.09% Received<br>Accrued Interest of \$409.82, Federal Short Term<br>Loss of \$1,178.73 | 39,000.00           | 36,695.50  | 37,874.23        | -1,178.73                |
| May 14, 2024<br>May 15, 2024  | Sale 39,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 94.00% Received<br>Accrued Interest of \$409.82, Federal Short Term<br>Loss of \$1,213.54 | 39,000.00           | 36,660.69  | 37,874.23        | -1,213.54                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                           |                     |            |                  |                          |
| May 21, 2024<br>May 22, 2024   | Sale 29,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.71%<br>Received Accrued Interest of \$24.13, Federal Short Term Gain of \$168.25                     | 29,000.00           | 28,916.17  | 28,747.92        | 168.25                   |
| May 28, 2024<br>May 29, 2024   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.15% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,587.12                    | 126,000.00          | 123,674.03 | 125,261.15       | -1,587.12                |
| June 12, 2024<br>June 13, 2024 | Sale 290,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.40% Received Accrued Interest of \$1,603.67, Federal Short Term Gain of \$4,502.29                 | 290,000.00          | 294,073.34 | 289,571.05       | 4,502.29                 |
| June 12, 2024<br>June 13, 2024 | Sale 142,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 100.11% Received Accrued Interest of \$503.56, Federal Short Term Gain of \$641.81                       | 142,000.00          | 142,159.31 | 141,517.50       | 641.81                   |
| June 12, 2024<br>June 13, 2024 | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.48% Received Accrued Interest of \$573.75, Federal Short Term Loss of \$403.74 | 39,000.00           | 38,795.85  | 39,199.59        | -403.74                  |
| June 13, 2024<br>June 14, 2024 | Sale 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.72% Received Accrued Interest of \$697.25, Federal Short Term Loss of \$371.99 | 47,000.00           | 46,868.55  | 47,240.54        | -371.99                  |
| June 24, 2024<br>June 25, 2024 | Sale 202,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.97% Received Accrued Interest of \$620.90, Federal Short Term Gain of \$2,115.21                     | 202,000.00          | 203,962.57 | 201,847.36       | 2,115.21                 |
| June 24, 2024<br>June 25, 2024 | Sale 6,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99%                                                                                                    | 6,000.00            | 6,059.53   | 5,995.47         | 64.06                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                       |                     |                        |                        |                          |
|                                          | Received Accrued Interest of \$18.44, Federal Short<br>Term Gain of \$64.06                                           |                     |                        |                        |                          |
| <b>Total Sales</b>                       |                                                                                                                       |                     | <b>\$6,552,778.64</b>  | <b>\$6,602,394.46</b>  | <b>-\$49,615.82</b>      |
| <b>Total Citadel Securities LLC 8430</b> |                                                                                                                       |                     | <b>\$13,505,446.17</b> | <b>\$13,555,061.99</b> | <b>-\$49,615.82</b>      |
| <i>Citigroup Global Markets Inc 0274</i> |                                                                                                                       |                     |                        |                        |                          |
| <b>Purchases</b>                         |                                                                                                                       |                     |                        |                        |                          |
| June 5, 2023<br>July 13, 2023            | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@94.37109375 %        | 150,000.00          | 141,556.64             | 141,556.64             |                          |
| June 6, 2023<br>July 13, 2023            | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@88.40625 %           | 150,000.00          | 132,609.38             | 132,609.38             |                          |
| June 8, 2023<br>July 13, 2023            | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@85.171875 %            | 50,000.00           | 42,585.94              | 42,585.94              |                          |
| July 26, 2023<br>July 31, 2023           | Purchase 60,000.00 Par Value of Citigroup Global<br>Markets Holdings Inc/United States 7.85% 30 Aug<br>2024 @ 100.00% | 60,000.00           | 60,000.00              | 60,000.00              |                          |
| June 28, 2023<br>August 14, 2023         | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.90625 %             | 75,000.00           | 68,929.69              | 68,929.69              |                          |
| June 30, 2023<br>August 14, 2023         | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 8/15/53<br>@81.60546875 %        | 100,000.00          | 81,605.47              | 81,605.47              |                          |
| June 30, 2023<br>August 14, 2023         | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@84.75390625 %          | 50,000.00           | 42,376.95              | 42,376.95              |                          |
| July 5, 2023<br>August 14, 2023          | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@93.48828125 %        | 150,000.00          | 140,232.42             | 140,232.42             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                      |                     |            |                  |                          |
| July 5, 2023<br>August 14, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @87.71484375 %             | 150,000.00          | 131,572.27 | 131,572.27       |                          |
| July 6, 2023<br>August 14, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.80859375 %             | 175,000.00          | 169,415.04 | 169,415.04       |                          |
| July 6, 2023<br>August 14, 2023  | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.80859375 % | 175,000.00          | 169,415.04 | 169,415.04       |                          |
| July 5, 2023<br>August 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @87.71484375 % | 150,000.00          | 131,572.27 | 131,572.27       |                          |
| July 5, 2023<br>August 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/53 @93.48828125 % | 150,000.00          | 140,232.42 | 140,232.42       |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @84.75390625 %   | 50,000.00           | 42,376.95  | 42,376.95        |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.60546875 % | 100,000.00          | 81,605.47  | 81,605.47        |                          |
| June 28, 2023<br>August 14, 2023 | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @91.90625 %      | 75,000.00           | 68,929.69  | 68,929.69        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.60546875 %             | 100,000.00          | 81,605.47  | 81,605.47        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @84.75390625 %               | 50,000.00           | 42,376.95  | 42,376.95        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                      |                     |            |                  |                          |
| July 5, 2023<br>August 14, 2023      | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@87.71484375 %                       | 150,000.00          | 131,572.27 | 131,572.27       |                          |
| July 5, 2023<br>August 14, 2023      | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@93.48828125 %                       | 150,000.00          | 140,232.42 | 140,232.42       |                          |
| July 6, 2023<br>August 14, 2023      | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 8/15/53<br>@96.80859375 %                       | 175,000.00          | 169,415.04 | 169,415.04       |                          |
| June 28, 2023<br>August 14, 2023     | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.90625 %                            | 75,000.00           | 68,929.69  | 68,929.69        |                          |
| July 13, 2023<br>August 21, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>8/15/50 @87.15234375 %               | 200,000.00          | 174,304.69 | 174,304.69       |                          |
| July 13, 2023<br>August 21, 2023     | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 2.500% 8/15/50 @87.15234375 %   | 200,000.00          | 174,304.69 | 174,304.69       |                          |
| July 13, 2023<br>August 21, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>8/15/50 @87.15234375 %, TBA Pair off | 200,000.00          | 174,304.69 | 174,304.69       |                          |
| August 4, 2023<br>September 14, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 9/15/53<br>@83.171875 %                           | 50,000.00           | 41,585.94  | 41,585.94        |                          |
| August 7, 2023<br>September 14, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.55859375 %                       | 150,000.00          | 129,837.89 | 129,837.89       |                          |
| August 7, 2023<br>September 14, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 9/15/53<br>@92.70703125 %                       | 150,000.00          | 139,060.55 | 139,060.55       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                      |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.41015625 %             | 175,000.00          | 170,467.77 | 170,467.77       |                          |
| August 8, 2023<br>September 14, 2023  | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.41015625 % | 175,000.00          | 170,467.77 | 170,467.77       |                          |
| August 7, 2023<br>September 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.70703125 % | 150,000.00          | 139,060.55 | 139,060.55       |                          |
| August 7, 2023<br>September 14, 2023  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.55859375 % | 150,000.00          | 129,837.89 | 129,837.89       |                          |
| August 4, 2023<br>September 14, 2023  | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @83.171875 %     | 50,000.00           | 41,585.94  | 41,585.94        |                          |
| August 4, 2023<br>September 14, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @83.171875 %                 | 50,000.00           | 41,585.94  | 41,585.94        |                          |
| August 7, 2023<br>September 14, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.55859375 %             | 150,000.00          | 129,837.89 | 129,837.89       |                          |
| August 7, 2023<br>September 14, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.70703125 %             | 150,000.00          | 139,060.55 | 139,060.55       |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.41015625 %             | 175,000.00          | 170,467.77 | 170,467.77       |                          |
| August 11, 2023<br>September 21, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/53 @85.1015625 %      | 200,000.00          | 170,203.13 | 170,203.13       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                   |                     |            |                  |                          |
| August 11, 2023<br>September 21, 2023 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 9/15/53 @85.1015625 % | 200,000.00          | 170,203.13 | 170,203.13       |                          |
| August 11, 2023<br>September 21, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @85.1015625 %             | 200,000.00          | 170,203.13 | 170,203.13       |                          |
| August 30, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@86.37109375 %                 | 150,000.00          | 129,556.64 | 129,556.64       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@97 %                          | 175,000.00          | 169,750.00 | 169,750.00       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053<br>@94.91796875 %                 | 125,000.00          | 118,647.46 | 118,647.46       |                          |
| August 31, 2023<br>October 12, 2023   | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Oct 2053 @94.91796875 %     | 125,000.00          | 118,647.46 | 118,647.46       |                          |
| August 31, 2023<br>October 12, 2023   | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000%15 Oct 2053 @97 %              | 175,000.00          | 169,750.00 | 169,750.00       |                          |
| August 30, 2023<br>October 12, 2023   | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000%15 Oct 2053 @86.37109375 %     | 150,000.00          | 129,556.64 | 129,556.64       |                          |
| August 30, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@86.37109375 %                 | 150,000.00          | 129,556.64 | 129,556.64       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@97 %                          | 175,000.00          | 169,750.00 | 169,750.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                             |                     |            |                  |                          |
| August 31, 2023<br>October 12, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053 @94.91796875 %                                 | 125,000.00          | 118,647.46 | 118,647.46       |                          |
| August 31, 2023<br>October 12, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053 @92.3671875 %                                  | 150,000.00          | 138,550.78 | 138,550.78       |                          |
| September 1, 2023<br>October 12, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @83.1015625 %                                    | 50,000.00           | 41,550.78  | 41,550.78        |                          |
| October 18, 2023<br>October 19, 2023   | Purchase 10,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.20% Paid Accrued Interest of \$68.44 | 10,000.00           | 9,220.32   | 9,220.32         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 10,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.68% Paid Accrued Interest of \$69.50 | 10,000.00           | 9,167.79   | 9,167.79         |                          |
| October 25, 2023<br>October 27, 2023   | Purchase 10,000.00 Par Value of Invitation Homes Operating Partnership LP 2% 15 Aug 2031 @ 71.76% Paid Accrued Interest of \$40.00          | 10,000.00           | 7,176.20   | 7,176.20         |                          |
| October 30, 2023<br>November 2, 2023   | Purchase 150,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 8.55% 02 Apr 2025 @ 100.00%                            | 150,000.00          | 150,000.00 | 150,000.00       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2053 @93.1875 %                                     | 375,000.00          | 349,453.13 | 349,453.13       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 300,000.00 Par Value 300,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Nov 2053 @81.34375 %                                    | 300,000.00          | 244,031.25 | 244,031.25       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 40,000.00 Par Value of Santander Uk Group Hldgs 1.673% 14 Jun 2027 @ 88.98% Paid Accrued Interest of \$308.58                      | 40,000.00           | 35,593.20  | 35,593.20        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                               |                     |            |                  |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @82.41015625 %             | 150,000.00          | 123,615.23 | 123,615.23       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000%15 Dec 2053 @82.41015625 % | 150,000.00          | 123,615.23 | 123,615.23       |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.6953125 %                 | 150,000.00          | 128,542.97 | 128,542.97       |                          |
| December 8, 2023<br>January 16, 2024  | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.5546875 %                 | 300,000.00          | 256,664.06 | 256,664.06       |                          |
| December 8, 2023<br>January 16, 2024  | Reversal of Purchase 300,000.00 Par Value<br>300,000.00 Current Face of Fnma Tba 40yr Mpt<br>3.000% 1/15/48 @85.5546875 %     | 300,000.00          | 256,664.06 | 256,664.06       |                          |
| December 5, 2023<br>January 16, 2024  | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of Fnma Tba 40yr Mpt<br>3.000% 1/15/48 @85.6953125 %     | 150,000.00          | 128,542.97 | 128,542.97       |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@92.08203125 %                | 150,000.00          | 138,123.05 | 138,123.05       |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.6953125 %                 | 150,000.00          | 128,542.97 | 128,542.97       |                          |
| December 8, 2023<br>January 16, 2024  | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of Fnma Tba 40yr Mpt 3.000% 1/15/48<br>@85.5546875 %                 | 300,000.00          | 256,664.06 | 256,664.06       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 450,000.00 Par Value 450,000.00 Current<br>Face of FNMA TBA 30YR MPT 3.000% 2/15/48<br>@87.6015625 %                 | 450,000.00          | 394,207.03 | 394,207.03       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                        |                     |            |                  |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.96875 %                                  | 150,000.00          | 140,953.13 | 140,953.13       |                          |
| January 8, 2024<br>February 13, 2024   | Reversal of Purchase 450,000.00 Par Value 450,000.00 Current Face of FNMA TBA 30YR MPT 3.000% 2/15/48 @87.6015625 %                    | 450,000.00          | 394,207.03 | 394,207.03       |                          |
| January 10, 2024<br>February 13, 2024  | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.96875 %                      | 150,000.00          | 140,953.13 | 140,953.13       |                          |
| January 8, 2024<br>February 13, 2024   | Purchase 450,000.00 Par Value 450,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 2/15/54 @87.6015625 %                                | 450,000.00          | 394,207.03 | 394,207.03       |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.96875 %                                  | 150,000.00          | 140,953.13 | 140,953.13       |                          |
| February 14, 2024<br>February 20, 2024 | Purchase 375,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 7.75% 22 Aug 2025 @ 100.00%                       | 375,000.00          | 375,000.00 | 375,000.00       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 194,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                           | 194,000.00          | 193,515.00 | 193,515.00       |                          |
| March 6, 2024<br>March 13, 2024        | Purchase 50,000.00 Par Value 50,000.00 Current Face of Palmer Square Loan Funding 2022-3 Ltd PSTAT 2022-3A A1BR Flt 15 Apr 2031 @100 % | 50,000.00           | 50,000.00  | 50,000.00        |                          |
| March 22, 2024<br>March 27, 2024       | Purchase 400,000.00 Par Value of Citigroup Global Markets Holdings Inc/United States 7.95% 26 Sep 2025 @ 100.00%                       | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| February 29, 2024<br>April 11, 2024    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/54 @92.13671875 %                               | 150,000.00          | 138,205.08 | 138,205.08       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date       | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>        |                                                                                                                            |                     |            |                  |                          |
| February 29, 2024<br>April 11, 2024 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 4/15/54 @92.13671875 % | 150,000.00          | 138,205.08 | 138,205.08       |                          |
| February 29, 2024<br>April 11, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@92.13671875 %             | 150,000.00          | 138,205.08 | 138,205.08       |                          |
| March 5, 2024<br>April 11, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 4/15/54<br>@89.5546875 %              | 150,000.00          | 134,332.03 | 134,332.03       |                          |
| March 7, 2024<br>April 11, 2024     | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 4/15/54<br>@83.24609375 %             | 125,000.00          | 104,057.62 | 104,057.62       |                          |
| March 7, 2024<br>April 11, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@79.66796875 %             | 150,000.00          | 119,501.95 | 119,501.95       |                          |
| April 9, 2024<br>April 15, 2024     | Purchase 169,000.00 Par Value of Us Treasury Bill<br>4.5% 15 Apr 2027 @ 99.88%                                             | 169,000.00          | 168,791.29 | 168,791.29       |                          |
| April 26, 2024<br>April 30, 2024    | Purchase 118,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                        | 118,000.00          | 117,852.50 | 117,852.50       |                          |
| April 3, 2024<br>May 13, 2024       | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.1640625 %              | 150,000.00          | 117,246.09 | 117,246.09       |                          |
| April 3, 2024<br>May 13, 2024       | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.859375 %               | 125,000.00          | 102,324.22 | 102,324.22       |                          |
| April 4, 2024<br>May 13, 2024       | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 5/15/54<br>@85.3828125 %              | 225,000.00          | 192,111.33 | 192,111.33       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                          |                     |            |                  |                          |
| April 4, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.80859375 %                 | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.7265625 %                  | 150,000.00          | 137,589.84 | 137,589.84       |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.7265625 %      | 150,000.00          | 137,589.84 | 137,589.84       |                          |
| April 4, 2024<br>May 13, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @88.80859375 %     | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 4, 2024<br>May 13, 2024 | Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @85.3828125 %      | 225,000.00          | 192,111.33 | 192,111.33       |                          |
| April 3, 2024<br>May 13, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @81.859375 %       | 125,000.00          | 102,324.22 | 102,324.22       |                          |
| April 3, 2024<br>May 13, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @78.1640625 %      | 150,000.00          | 117,246.09 | 117,246.09       |                          |
| May 9, 2024<br>May 13, 2024   | Purchase 20,000.00 Par Value of JPMorgan Chase & Co Variable 1.04% 04 Feb 2027 @ 92.70% Paid Accrued Interest of \$57.20 | 20,000.00           | 18,539.80  | 18,539.80        |                          |
| April 3, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @78.1640625 %                  | 150,000.00          | 117,246.09 | 117,246.09       |                          |
| April 3, 2024<br>May 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @81.859375 %                   | 125,000.00          | 102,324.22 | 102,324.22       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                      |                     |            |                  |                          |
| April 4, 2024<br>May 13, 2024  | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 5/15/54<br>@85.3828125 %                        | 225,000.00          | 192,111.33 | 192,111.33       |                          |
| April 4, 2024<br>May 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 5/15/54<br>@88.80859375 %                       | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 5/15/54<br>@91.7265625 %                        | 150,000.00          | 137,589.84 | 137,589.84       |                          |
| May 3, 2024<br>May 15, 2024    | Purchase 90,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 May 2027 @ 99.60%                                        | 90,000.00           | 89,643.43  | 89,643.43        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @96.875 %                    | 175,000.00          | 169,531.25 | 169,531.25       |                          |
| April 10, 2024<br>May 20, 2024 | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 5/15/48 @96.875 %        | 175,000.00          | 169,531.25 | 169,531.25       |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @96.875 %                    | 175,000.00          | 169,531.25 | 169,531.25       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 68,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>98.00% Paid Accrued Interest of \$162.38 | 68,000.00           | 66,640.00  | 66,640.00        |                          |
| May 2, 2024<br>June 13, 2024   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 6/15/54<br>@90.40625 %                          | 150,000.00          | 135,609.38 | 135,609.38       |                          |
| May 3, 2024<br>June 13, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 6/15/54<br>@87.74609375 %                       | 225,000.00          | 197,428.71 | 197,428.71       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                       | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                   |                     |                        |                        |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77 %                             | 150,000.00          | 115,500.00             | 115,500.00             |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 6/15/49<br>@80.71484375 %                    | 125,000.00          | 100,893.55             | 100,893.55             |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 6/15/54<br>@84.21875 %                       | 225,000.00          | 189,492.19             | 189,492.19             |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.2265625 %             | 175,000.00          | 170,146.48             | 170,146.48             |                          |
| May 13, 2024<br>June 20, 2024  | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 5.000% 6/15/54 @97.2265625 % | 175,000.00          | 170,146.48             | 170,146.48             |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.2265625 %             | 175,000.00          | 170,146.48             | 170,146.48             |                          |
| <b>Total Purchases</b>         |                                                                                                                                   |                     | <b>\$16,198,487.21</b> | <b>\$16,198,487.21</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                   |                     |                        |                        |                          |
| July 5, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@93.40429688 %                        | 150,000.00          | 140,106.45             | 141,556.64             | -1,450.19                |
| July 5, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@87.60351563 %                        | 150,000.00          | 131,405.27             | 132,609.38             | -1,204.11                |
| June 30, 2023<br>July 13, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@84.6328125 %                           | 50,000.00           | 42,316.41              | 42,585.94              | -269.53                  |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date     | Description                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-----------------------------------|---------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>          |                                                                                                               |                     |            |                  |                          |
| June 30, 2023<br>July 13, 2023    | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.47851563 %          | 100,000.00          | 81,478.52  | 81,984.38        | -505.86                  |
| June 28, 2023<br>July 13, 2023    | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.80078125 %            | 75,000.00           | 68,850.59  | 68,531.25        | 319.34                   |
| July 13, 2023<br>July 20, 2023    | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/53 @87.0546875 %   | 200,000.00          | 174,109.38 | 173,085.94       | 1,023.44                 |
| July 31, 2023<br>August 2, 2023   | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 83.43% Received Accrued Interest of \$2.97      | 5,000.00            | 4,171.40   | 4,538.51         | -367.11                  |
| July 6, 2023<br>August 14, 2023   | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %             | 100,000.00          | 80,093.75  | 81,479.23        | -1,385.48                |
| July 6, 2023<br>August 14, 2023   | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %               | 25,000.00           | 20,023.44  | 20,369.81        | -346.37                  |
| July 6, 2023<br>August 14, 2023   | Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %   | 25,000.00           | 20,023.44  | 20,369.81        | 346.37                   |
| July 6, 2023<br>August 14, 2023   | Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 % | 100,000.00          | 80,093.75  | 81,479.23        | 1,385.48                 |
| July 6, 2023<br>August 14, 2023   | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %             | 100,000.00          | 80,093.75  | 81,605.47        | -1,511.72                |
| August 4, 2023<br>August 14, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.05859375 %            | 50,000.00           | 41,529.30  | 42,376.95        | -847.65                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-----------------------------------------|--------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                |                                                                                                              |                     |            |                  |                          |
| August 7, 2023<br>August 14, 2023       | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @86.45117188 %         | 150,000.00          | 129,676.76 | 131,572.27       | -1,895.51                |
| August 7, 2023<br>August 14, 2023       | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/53 @92.62304688 %         | 150,000.00          | 138,934.57 | 140,232.42       | -1,297.85                |
| August 8, 2023<br>August 14, 2023       | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @97.3671875 %          | 175,000.00          | 170,392.58 | 169,415.04       | 977.54                   |
| July 6, 2023<br>August 14, 2023         | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @80.09375 %              | 25,000.00           | 20,023.44  | 20,394.53        | -371.09                  |
| August 11, 2023<br>August 21, 2023      | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @85.02734375 % | 200,000.00          | 170,054.69 | 174,304.69       | -4,250.00                |
| September 7, 2023<br>September 11, 2023 | Sale 10,000.00 Par Value of CVS Health Corp 5.05% 25 Mar 2048 @ 86.12% Received Accrued Interest of \$232.86 | 10,000.00           | 8,611.80   | 10,833.49        | -2,221.69                |
| August 30, 2023<br>September 14, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.28320312 %         | 150,000.00          | 129,424.80 | 129,878.90       | -454.10                  |
| August 31, 2023<br>September 14, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.296875 %           | 150,000.00          | 138,445.31 | 138,963.45       | -518.14                  |
| August 31, 2023<br>September 14, 2023   | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @96.97460937 %         | 175,000.00          | 169,705.57 | 170,378.34       | -672.77                  |
| August 31, 2023<br>September 14, 2023   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.8671875 %          | 125,000.00          | 118,583.98 | 119,158.53       | -574.55                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                        |                     |            |                  |                          |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 125,000.00 Par Value 125,000.00<br>Current Face of UMBS TBA 30YR MPT 4.500%<br>9/15/53 @94.8671875 %  | 125,000.00          | 118,583.98 | 119,158.53       | 574.55                   |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 175,000.00 Par Value 175,000.00<br>Current Face of UMBS TBA 30YR MPT 5.000%<br>9/15/53 @96.97460937 % | 175,000.00          | 169,705.57 | 170,378.34       | 672.77                   |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00<br>Current Face of UMBS TBA 30YR MPT 4.000%<br>9/15/53 @92.296875 %   | 150,000.00          | 138,445.31 | 138,963.45       | 518.14                   |
| August 30, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00<br>Current Face of UMBS TBA 30YR MPT 3.000%<br>9/15/53 @86.28320312 % | 150,000.00          | 129,424.80 | 129,878.90       | 454.10                   |
| September 1, 2023<br>September 14, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of UMBS TBA 30YR MPT 2.500% 9/15/53<br>@82.99609375 %               | 50,000.00           | 41,498.05  | 41,585.94        | -87.89                   |
| August 30, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.28320313 %             | 150,000.00          | 129,424.80 | 129,837.89       | -413.09                  |
| August 31, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 9/15/53<br>@92.296875 %               | 150,000.00          | 138,445.31 | 139,060.55       | -615.24                  |
| August 31, 2023<br>September 14, 2023    | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 9/15/53<br>@96.97460938 %             | 175,000.00          | 169,705.57 | 170,467.77       | -762.20                  |
| August 31, 2023<br>September 14, 2023    | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@94.8671875 %              | 125,000.00          | 118,583.98 | 119,184.57       | -600.59                  |
| September 21, 2023<br>September 25, 2023 | Sale 10,000.00 Par Value of CVS Health Corp<br>5.05% 25 Mar 2048 @ 84.96%                                              | 10,000.00           | 8,496.10   | 10,833.50        | -2,337.40                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                   |                     |            |                  |                          |
| September 29, 2023<br>October 3, 2023 | Sale 5,000.00 Par Value of Citigroup Inc Variable<br>2.572% 03 Jun 2031 @ 79.75% Received Accrued<br>Interest of \$42.87                          | 5,000.00            | 3,987.50   | 4,295.40         | -307.90                  |
| October 10, 2023<br>October 12, 2023  | Sale 10,000.00 Par Value of Citigroup Inc Variable<br>2.572% 03 Jun 2031 @ 79.56% Received Accrued<br>Interest of \$92.16                         | 10,000.00           | 7,955.90   | 8,590.80         | -634.90                  |
| October 4, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@81.2734375 %                                      | 150,000.00          | 121,910.16 | 129,638.67       | -7,728.51                |
| October 4, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@81.2734375 %                                      | 150,000.00          | 121,910.16 | 129,556.64       | -7,646.48                |
| October 4, 2023<br>October 12, 2023   | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@93.16796875 %                                     | 175,000.00          | 163,043.95 | 169,750.00       | -6,706.05                |
| October 4, 2023<br>October 12, 2023   | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053<br>@93.16796875 %                                     | 200,000.00          | 186,335.94 | 192,984.38       | -6,648.44                |
| October 18, 2023<br>October 19, 2023  | Sale 15,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.81% Received Accrued Interest of \$54.29 | 15,000.00           | 13,745.56  | 14,480.58        | -735.02                  |
| October 19, 2023<br>October 20, 2023  | Sale 15,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.23% Received Accrued Interest of \$54.87 | 15,000.00           | 13,659.95  | 14,480.58        | -820.63                  |
| October 25, 2023<br>October 27, 2023  | Sale 10,000.00 Par Value of Invitation Homes<br>Operating Partnership LP 2.7% 15 Jan 2034 @<br>70.63% Received Accrued Interest of \$76.50        | 10,000.00           | 7,063.30   | 7,683.90         | -620.60                  |
| November 8, 2023<br>November 10, 2023 | Sale 5,000.00 Par Value of Healthcare Realty<br>Holdings LP 3.1% 15 Feb 2030 @ 83.35% Received<br>Accrued Interest of \$36.60                     | 5,000.00            | 4,167.70   | 4,435.44         | -267.74                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                           |                     |            |                  |                          |
| November 6, 2023<br>November 13, 2023  | Sale 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Nov<br>2053 @94.125 %                  | 375,000.00          | 352,968.75 | 349,453.13       | 3,515.62                 |
| November 7, 2023<br>November 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Nov<br>2053 @82.3359375 %              | 150,000.00          | 123,503.91 | 121,980.47       | 1,523.44                 |
| November 16, 2023<br>November 20, 2023 | Sale 10,000.00 Par Value of Citigroup Inc Variable<br>4.412% 31 Mar 2031 @ 91.78% Received Accrued<br>Interest of \$61.28 | 10,000.00           | 9,178.00   | 11,379.50        | -2,201.50                |
| November 20, 2023<br>November 22, 2023 | Sale 10,000.00 Par Value of Citigroup Inc Variable<br>4.412% 31 Mar 2031 @ 91.78% Received Accrued<br>Interest of \$63.73 | 10,000.00           | 9,177.90   | 11,379.50        | -2,201.60                |
| December 4, 2023<br>December 6, 2023   | Sale 5,000.00 Par Value of HSBC Holdings 2.013%<br>22 Sep 2028 @ 87.54% Received Accrued Interest<br>of \$20.69           | 5,000.00            | 4,377.10   | 4,992.58         | -615.48                  |
| December 8, 2023<br>December 12, 2023  | Sale 10,000.00 Par Value of Citigroup Inc 3.057%<br>25 Jan 2033 @ 82.70% Received Accrued Interest<br>of \$116.34         | 10,000.00           | 8,270.10   | 9,077.02         | -806.92                  |
| November 28, 2023<br>December 13, 2023 | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.4296875 %                | 300,000.00          | 295,289.06 | 290,998.63       | 4,290.43                 |
| November 28, 2023<br>December 13, 2023 | Reversal of Sale 300,000.00 Par Value 300,000.00<br>Current Face of UMBS TBA 30YR MPT 5.500%15<br>Dec 53 @98.4296875 %    | 300,000.00          | 295,289.06 | 290,998.63       | -4,290.43                |
| November 28, 2023<br>December 13, 2023 | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.4296875 %                | 300,000.00          | 295,289.06 | 291,210.94       | 4,078.12                 |
| December 8, 2023<br>December 13, 2023  | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @85.421875 %               | 300,000.00          | 256,265.63 | 247,652.34       | 8,613.29                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                       |                     |            |                  |                          |
| December 12, 2023<br>December 14, 2023 | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 82.95% Received Accrued Interest of \$59.02             | 5,000.00            | 4,147.40   | 4,538.52         | -391.12                  |
| December 12, 2023<br>December 14, 2023 | Sale 10,000.00 Par Value of Wells Fargo & Co Variable 3.35% 02 Mar 2033 @ 84.89% Received Accrued Interest of \$94.92 | 10,000.00           | 8,488.50   | 8,668.00         | -179.50                  |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of Citigroup Inc Variable 4.412% 31 Mar 2031 @ 94.86% Received Accrued Interest of \$45.96    | 5,000.00            | 4,742.90   | 5,689.75         | -946.85                  |
| December 19, 2023<br>December 21, 2023 | Sale 10,000.00 Par Value of UBS Group AG Variable 4.194% 01 Apr 2031 @ 92.61% Received Accrued Interest of \$93.20    | 10,000.00           | 9,260.70   | 8,849.90         | 410.80                   |
| December 20, 2023<br>December 22, 2023 | Sale 5,000.00 Par Value of UBS Group AG Variable 4.194% 01 Apr 2031 @ 92.70% Received Accrued Interest of \$47.18     | 5,000.00            | 4,634.75   | 4,424.95         | 209.80                   |
| January 10, 2024<br>January 16, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 1/15/54 @93.8828125 %                   | 150,000.00          | 140,824.22 | 138,123.05       | 2,701.17                 |
| January 8, 2024<br>January 16, 2024    | Sale 450,000.00 Par Value 450,000.00 Current Face of Fnma Tba 40yr Mpt 3.000% 1/15/48 @87.48828125 %                  | 450,000.00          | 393,697.27 | 385,207.03       | 8,490.24                 |
| January 25, 2024<br>January 29, 2024   | Sale 10,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.77% Received Accrued Interest of \$3.40             | 10,000.00           | 8,476.50   | 9,077.02         | -600.52                  |
| February 6, 2024<br>February 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/54 @82.90820313 %                  | 125,000.00          | 103,635.25 | 105,275.88       | -1,640.63                |
| February 6, 2024<br>February 13, 2024  | Sale 450,000.00 Par Value 450,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 2/15/54                                 | 450,000.00          | 389,241.21 | 394,207.03       | -4,965.82                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
|                                        | @86.49804688 %, Federal Short Term Loss of \$4,965.82                                                                                                                   |                     |            |                  |                          |
| January 19, 2024<br>February 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @92.95507813 %, Federal Short Term Loss of \$1,520.51                             | 150,000.00          | 139,432.62 | 140,953.13       | -1,520.51                |
| February 27, 2024<br>February 28, 2024 | Sale 202,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.48% Received Accrued Interest of \$1,227.82, Federal Short Term Loss of \$3,503.10 | 202,000.00          | 196,910.54 | 200,413.64       | -3,503.10                |
| March 4, 2024<br>March 6, 2024         | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.25% Received Accrued Interest of \$17.41, Federal Long Term Loss of \$325.86                           | 5,000.00            | 4,212.65   | 4,538.51         | -325.86                  |
| March 7, 2024<br>March 11, 2024        | Sale 15,000.00 Par Value of UBS Group AG Variable 3.869% 12 Jan 2029 @ 94.66% Received Accrued Interest of \$95.11, Federal Long Term Gain of \$1,486.80                | 15,000.00           | 14,198.25  | 12,711.45        | 1,486.80                 |
| March 8, 2024<br>March 12, 2024        | Sale 20,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 85.28% Received Accrued Interest of \$79.82, Federal Long Term Loss of \$1,097.86                        | 20,000.00           | 17,056.20  | 18,154.06        | -1,097.86                |
| March 13, 2024<br>March 15, 2024       | Sale 10,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.96% Received Accrued Interest of \$42.46, Federal Long Term Loss of \$580.73                          | 10,000.00           | 8,496.30   | 9,077.03         | -580.73                  |
| April 3, 2024<br>April 5, 2024         | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25 Jan 2033 @ 84.23% Received Accrued Interest of \$29.72, Federal Long Term Loss of \$326.91                           | 5,000.00            | 4,211.60   | 4,538.51         | -326.91                  |
| April 9, 2024<br>April 10, 2024        | Sale 174,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.16% Received Accrued Interest of \$522.47, Federal Short Term Loss of \$1,341.27   | 174,000.00          | 172,545.47 | 173,886.74       | -1,341.27                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
| April 5, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@91.734375 %, Federal Short Term Loss of<br>\$603.52                                | 150,000.00          | 137,601.56 | 138,205.08       | -603.52                  |
| April 4, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 4/15/54<br>@88.75 %, Federal Short Term Loss of \$1,207.03                                     | 150,000.00          | 133,125.00 | 134,332.03       | -1,207.03                |
| April 3, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 4/15/54<br>@81.75585938 %, Federal Short Term Loss of<br>\$1,862.80                            | 125,000.00          | 102,194.82 | 104,057.62       | -1,862.80                |
| April 3, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@78.04492188 %, Federal Short Term Loss of<br>\$2,434.57                            | 150,000.00          | 117,067.38 | 119,501.95       | -2,434.57                |
| April 4, 2024<br>April 11, 2024  | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 4/15/54<br>@85.29492188 %, Federal Short Term Loss of<br>\$2,882.82                            | 225,000.00          | 191,913.57 | 194,796.39       | -2,882.82                |
| April 10, 2024<br>April 18, 2024 | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>4/15/48 @96.88085938 %, Federal Short Term<br>Loss of \$2,471.20                    | 175,000.00          | 169,541.50 | 172,012.70       | -2,471.20                |
| April 24, 2024<br>April 26, 2024 | Sale 5,000.00 Par Value of Citigroup Inc 3.057% 25<br>Jan 2033 @ 82.85% Received Accrued Interest of<br>\$38.64, Federal Long Term Loss of \$396.12                             | 5,000.00            | 4,142.40   | 4,538.52         | -396.12                  |
| April 26, 2024<br>April 29, 2024 | Sale 121,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$395.48,<br>Federal Short Term Loss of \$2,126.42 | 121,000.00          | 118,164.06 | 120,290.48       | -2,126.42                |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                   |                     |            |                  |                          |
| May 3, 2024<br>May 6, 2024    | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.58% Received Accrued Interest of \$237.54, Federal Short Term Loss of \$181.52 | 92,000.00           | 91,617.75  | 91,799.27        | -181.52                  |
| May 9, 2024<br>May 13, 2024   | Sale 20,000.00 Par Value of Bank of America Corp Variable 1.658% 11 Mar 2027 @ 93.34% Received Accrued Interest of \$57.11, Federal Long Term Loss of \$892.96    | 20,000.00           | 18,668.60  | 19,561.56        | -892.96                  |
| May 6, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @76.90820313 %, Federal Short Term Loss of \$1,883.79                       | 150,000.00          | 115,362.30 | 117,246.09       | -1,883.79                |
| May 6, 2024<br>May 13, 2024   | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @84.1640625 %, Federal Short Term Loss of \$2,742.19                        | 225,000.00          | 189,369.14 | 192,111.33       | -2,742.19                |
| May 3, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @87.69921875 %, Federal Short Term Loss of \$1,664.06                       | 150,000.00          | 131,548.83 | 133,212.89       | -1,664.06                |
| May 2, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @90.36328125 %, Federal Short Term Loss of \$2,044.92                       | 150,000.00          | 135,544.92 | 137,589.84       | -2,044.92                |
| May 3, 2024<br>May 13, 2024   | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @87.69921875 %, Federal Short Term Loss of \$820.32                           | 75,000.00           | 65,774.41  | 66,594.73        | -820.32                  |
| May 6, 2024<br>May 13, 2024   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50                                                                             | 125,000.00          | 100,800.78 | 102,261.19       | -1,460.41                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                |                     |            |                  |                          |
|                                | @80.640625 %, Federal Short Term Loss of \$1,460.41                                                                                                                                            |                     |            |                  |                          |
| April 22, 2024<br>May 15, 2024 | Sale 340,000.00 Par Value 1,862.24 Current Face of Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025 @100 % Received Accrued Interest of \$3.26, Federal Long Term Loss of \$76.82                    | 1,862.24            | 1,862.24   | 1,939.06         | -76.82                   |
| April 26, 2024<br>May 15, 2024 | Sale 150,000.00 Par Value 18,265.64 Current Face of Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033 @94.69140625 % Received Accrued Interest of \$24.86, Federal Long Term Loss of \$1,262.89 | 18,265.63           | 17,295.99  | 18,558.88        | -1,262.89                |
| April 22, 2024<br>May 15, 2024 | Reversal of Sale 340,000.00 Par Value 1,862.24 Current Face of Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025 @100 % Received Accrued Interest of \$3.26                                           | 1,862.24            | 1,862.24   | 1,939.06         | 76.82                    |
| April 22, 2024<br>May 15, 2024 | Sale 340,000.00 Par Value 1,643.54 Current Face of Fannie Mae Pool FN AD3830 4.5% 01 Apr 2025 @100 % Received Accrued Interest of \$2.88, Federal Long Term Loss of \$67.80                    | 1,643.54            | 1,643.54   | 1,711.34         | -67.80                   |
| April 26, 2024<br>May 15, 2024 | Reversal of Sale 150,000.00 Par Value 18,265.64 Current Face of Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033 @94.69140625 % Received Accrued Interest of \$24.86                           | 18,265.63           | 17,295.99  | 18,558.88        | 1,262.89                 |
| April 26, 2024<br>May 15, 2024 | Sale 150,000.00 Par Value 18,023.89 Current Face of Freddie Mac Gold Pool FG G18713 3.5% 01 Nov 2033 @94.69140625 % Received Accrued Interest of \$24.53, Federal Long Term Loss of \$1,246.18 | 18,023.89           | 17,067.08  | 18,313.26        | -1,246.18                |
| May 13, 2024<br>May 20, 2024   | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @97.21875 %, Federal Short Term Gain of \$601.56                                                 | 175,000.00          | 170,132.81 | 169,531.25       | 601.56                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                      |                     |            |                  |                          |
| May 31, 2024<br>June 3, 2024   | Sale 69,000.00 Par Value of United States Of Amer<br>Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond<br>02/44' @ 96.17% Received Accrued Interest of<br>\$929.79, Federal Short Term Loss of \$2,997.22 | 69,000.00           | 66,355.90  | 69,353.12        | -2,997.22                |
| May 29, 2024<br>June 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 6/15/54<br>@89.921875 %, Federal Short Term Loss of<br>\$726.57                                                     | 150,000.00          | 134,882.81 | 135,609.38       | -726.57                  |
| May 23, 2024<br>June 13, 2024  | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 6/15/54<br>@87.8359375 %, Federal Short Term Gain of<br>\$202.15                                                    | 225,000.00          | 197,630.86 | 197,428.71       | 202.15                   |
| June 7, 2024<br>June 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77.6875 %, Federal Short Term Gain of<br>\$1,031.25                                                     | 150,000.00          | 116,531.25 | 115,500.00       | 1,031.25                 |
| June 7, 2024<br>June 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 6/15/49<br>@81.35546875 %, Federal Short Term Gain of<br>\$800.79                                                   | 125,000.00          | 101,694.34 | 100,893.55       | 800.79                   |
| June 13, 2024<br>June 20, 2024 | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @98.16992188 %, Federal Short Term<br>Gain of \$1,650.88                                         | 175,000.00          | 171,797.36 | 170,146.48       | 1,650.88                 |
| June 14, 2024<br>June 20, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @85.15039063 %, Federal Short Term<br>Gain of \$1,311.03                                           | 75,000.00           | 63,862.79  | 62,551.76        | 1,311.03                 |
| June 26, 2024<br>June 27, 2024 | Sale 204,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 May 2026 @                                                                                                                | 204,000.00          | 204,403.82 | 203,750.45       | 653.37                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                  | Description                                                                                                                         | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                       |                                                                                                                                     |                     |                        |                        |                          |
|                                                | 100.20% Received Accrued Interest of \$733.65,<br>Federal Short Term Gain of \$653.37                                               |                     |                        |                        |                          |
| <b>Total Sales</b>                             |                                                                                                                                     |                     | <b>\$10,344,819.48</b> | <b>\$10,414,303.82</b> | <b>-\$67,482.96</b>      |
| <b>Total Citigroup Global Markets Inc 0274</b> |                                                                                                                                     |                     | <b>\$26,543,306.69</b> | <b>\$26,612,791.03</b> | <b>-\$67,482.96</b>      |
| <i>Deutsche Bank Securities Inc 0573</i>       |                                                                                                                                     |                     |                        |                        |                          |
| <b>Purchases</b>                               |                                                                                                                                     |                     |                        |                        |                          |
| July 14, 2023<br>July 18, 2023                 | Purchase 17,000.00 Par Value of United States<br>Treasury Note/Bond 4% 30 Jun 2028 @ 99.84%<br>Paid Accrued Interest of \$33.26     | 17,000.00           | 16,973.44              | 16,973.44              |                          |
| July 20, 2023<br>July 31, 2023                 | Purchase 1,103,000.00 Par Value of US Treasury<br>4.875% 31 Jul 2025 @ 99.96%                                                       | 1,103,000.00        | 1,102,583.90           | 1,102,583.90           |                          |
| July 25, 2023<br>July 31, 2023                 | Purchase 44,000.00 Par Value of WI Treasury Sec<br>4% 31 Jul 2028 @ 99.80%                                                          | 44,000.00           | 43,911.47              | 43,911.47              |                          |
| July 27, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.72%                                     | 45,000.00           | 44,873.44              | 44,873.44              |                          |
| July 27, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.84%                                     | 45,000.00           | 44,929.69              | 44,929.69              |                          |
| July 28, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.77%                                     | 45,000.00           | 44,894.53              | 44,894.53              |                          |
| July 28, 2023<br>July 31, 2023                 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.69%                                     | 45,000.00           | 44,859.38              | 44,859.38              |                          |
| July 31, 2023<br>August 2, 2023                | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 3.625% 15 May 2053 @<br>93.38% Paid Accrued Interest of \$54.47  | 7,000.00            | 6,536.80               | 6,536.80               |                          |
| August 10, 2023<br>August 11, 2023             | Purchase 79,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.75%<br>Paid Accrued Interest of \$97.41 | 79,000.00           | 78,802.50              | 78,802.50              |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                           |                     |            |                  |                          |
| August 11, 2023<br>August 14, 2023       | Purchase 79,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.75%<br>Paid Accrued Interest of \$123.97         | 79,000.00           | 78,802.50  | 78,802.50        |                          |
| August 2, 2023<br>August 15, 2023        | Purchase 407,000.00 Par Value of US Treasury Bill 4.5% 15 Aug 2026 @ 99.56%                                                               | 407,000.00          | 405,191.32 | 405,191.32       |                          |
| August 22, 2023<br>August 23, 2023       | Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.48%<br>Paid Accrued Interest of \$195.94         | 76,000.00           | 74,848.13  | 74,848.13        |                          |
| August 22, 2023<br>August 23, 2023       | Purchase 77,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.42%<br>Paid Accrued Interest of \$198.52         | 77,000.00           | 75,784.84  | 75,784.84        |                          |
| August 25, 2023<br>August 31, 2023       | Purchase 38,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.80%                                                               | 38,000.00           | 37,925.53  | 37,925.53        |                          |
| August 28, 2023<br>August 31, 2023       | Purchase 86,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.89%                                                               | 86,000.00           | 85,904.44  | 85,904.44        |                          |
| August 28, 2023<br>August 31, 2023       | Purchase 86,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.98%                                                               | 86,000.00           | 85,980.88  | 85,980.88        |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 59,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.00%                                                              | 59,000.00           | 59,000.00  | 59,000.00        |                          |
| August 30, 2023<br>September 1, 2023     | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.04% Paid Accrued Interest of \$5.37 | 3,000.00            | 2,941.29   | 2,941.29         |                          |
| September 13, 2023<br>September 15, 2023 | Purchase 8,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 96.35% Paid Accrued Interest of \$27.80                                | 8,000.00            | 7,707.81   | 7,707.81         |                          |
| September 19, 2023<br>September 21, 2023 | Purchase 26,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.36% Paid Accrued Interest of \$65.62             | 26,000.00           | 25,832.42  | 25,832.42        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                            |                     |            |                  |                          |
| September 25, 2023<br>October 2, 2023 | Purchase 26,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.07% Paid Accrued Interest of \$6.57              | 26,000.00           | 26,017.08  | 26,017.08        |                          |
| October 16, 2023<br>October 18, 2023  | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 93.58% Paid Accrued Interest of \$20.22 | 3,000.00            | 2,807.46   | 2,807.46         |                          |
| October 16, 2023<br>October 18, 2023  | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 88.42% Paid Accrued Interest of \$50.22                                 | 7,000.00            | 6,189.53   | 6,189.53         |                          |
| October 18, 2023<br>October 19, 2023  | Purchase 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.33% Paid Accrued Interest of \$34.22 | 5,000.00            | 4,616.31   | 4,616.31         |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.60% Paid Accrued Interest of \$41.70 | 6,000.00            | 5,496.02   | 5,496.02         |                          |
| October 19, 2023<br>October 23, 2023  | Purchase 3,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.83% Paid Accrued Interest of \$21.80 | 3,000.00            | 2,754.96   | 2,754.96         |                          |
| October 20, 2023<br>October 23, 2023  | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.00% Paid Accrued Interest of \$49.41              | 17,000.00           | 16,829.83  | 16,829.83        |                          |
| October 20, 2023<br>October 23, 2023  | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.02% Paid Accrued Interest of \$23.25               | 8,000.00            | 7,921.50   | 7,921.50         |                          |
| October 20, 2023<br>October 31, 2023  | Purchase 124,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 100.15%                          | 124,000.00          | 124,190.71 | 124,190.71       |                          |
| October 20, 2023<br>October 31, 2023  | Purchase 79,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 100.11%                           | 79,000.00           | 79,086.76  | 79,086.76        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                       |                     |            |                  |                          |
| November 1, 2023<br>November 3, 2023   | Purchase 12,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 93.11% Paid Accrued Interest of<br>\$101.09 | 12,000.00           | 11,173.13  | 11,173.13        |                          |
| November 14, 2023<br>November 16, 2023 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.46%<br>Paid Accrued Interest of \$1.24                     | 10,000.00           | 10,046.09  | 10,046.09        |                          |
| November 16, 2023<br>November 20, 2023 | Purchase 39,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.98% Paid Accrued Interest of \$104.46                 | 39,000.00           | 39,773.91  | 39,773.91        |                          |
| November 17, 2023<br>November 21, 2023 | Purchase 9,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>102.23% Paid Accrued Interest of \$7.05                     | 9,000.00            | 9,200.39   | 9,200.39         |                          |
| November 21, 2023<br>November 24, 2023 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>102.88% Paid Accrued Interest of \$7.05                     | 6,000.00            | 6,172.97   | 6,172.97         |                          |
| November 27, 2023<br>November 29, 2023 | Purchase 20,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.89%<br>Paid Accrued Interest of \$34.62                    | 20,000.00           | 20,177.34  | 20,177.34        |                          |
| November 27, 2023<br>November 29, 2023 | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>103.52% Paid Accrued Interest of \$12.79                    | 7,000.00            | 7,246.37   | 7,246.37         |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 447,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.21%                                                  | 447,000.00          | 447,925.43 | 447,925.43       |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 15,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.36% Paid Accrued Interest of \$7.17                   | 15,000.00           | 15,054.49  | 15,054.49        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                               |                     |           |                  |                          |
| December 4, 2023<br>December 6, 2023   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.11% Paid Accrued Interest of \$19.18  | 7,000.00            | 7,357.38  | 7,357.38         |                          |
| December 7, 2023<br>December 11, 2023  | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.88% Paid Accrued Interest of \$9.64    | 3,000.00            | 3,086.48  | 3,086.48         |                          |
| December 8, 2023<br>December 12, 2023  | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.11% Paid Accrued Interest of \$10.01   | 3,000.00            | 3,063.40  | 3,063.40         |                          |
| December 8, 2023<br>December 12, 2023  | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.05% Paid Accrued Interest of \$30.04   | 9,000.00            | 9,184.22  | 9,184.22         |                          |
| December 8, 2023<br>December 12, 2023  | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.09% Paid Accrued Interest of \$23.37   | 7,000.00            | 7,146.02  | 7,146.02         |                          |
| December 11, 2023<br>December 13, 2023 | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.12% Paid Accrued Interest of \$13.85   | 4,000.00            | 4,084.69  | 4,084.69         |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 107.45% Paid Accrued Interest of \$45.41 | 12,000.00           | 12,894.38 | 12,894.38        |                          |
| December 12, 2023<br>December 14, 2023 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 107.44% Paid Accrued Interest of \$45.41 | 12,000.00           | 12,892.97 | 12,892.97        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 108.06% Paid Accrued Interest of \$50.89 | 13,000.00           | 14,047.62 | 14,047.62        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.82% Paid Accrued Interest of \$14.84   | 4,000.00            | 4,152.66  | 4,152.66         |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.79%<br>Paid Accrued Interest of \$11.13    | 3,000.00            | 3,113.67   | 3,113.67         |                          |
| December 14, 2023<br>December 18, 2023 | Purchase 38,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>102.08% Paid Accrued Interest of \$81.76 | 38,000.00           | 38,789.69  | 38,789.69        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 185,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.91%<br>Paid Accrued Interest of \$43.20  | 185,000.00          | 184,826.56 | 184,826.56       |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 308,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.90%<br>Paid Accrued Interest of \$71.92  | 308,000.00          | 307,687.19 | 307,687.19       |                          |
| January 17, 2024<br>January 19, 2024   | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>107.34% Paid Accrued Interest of \$33.93   | 4,000.00            | 4,293.75   | 4,293.75         |                          |
| January 31, 2024<br>February 1, 2024   | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.24%<br>Paid Accrued Interest of \$0.44       | 4,000.00            | 4,009.69   | 4,009.69         |                          |
| February 8, 2024<br>February 12, 2024  | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.63%<br>Paid Accrued Interest of \$8.41     | 6,000.00            | 5,977.50   | 5,977.50         |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.96%<br>Paid Accrued Interest of \$10.55       | 6,000.00            | 5,937.89   | 5,937.89         |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 46,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.39%<br>Paid Accrued Interest of \$85.93   | 46,000.00           | 45,721.48  | 45,721.48        |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 24,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.56%<br>Paid Accrued Interest of \$68.57      | 24,000.00           | 23,654.06  | 23,654.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                   |                     |            |                  |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 99.94%                                     | 193,000.00          | 192,879.38 | 192,879.38       |                          |
| March 21, 2024<br>March 25, 2024       | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.99%<br>Paid Accrued Interest of \$34.65   | 12,000.00           | 11,999.06  | 11,999.06        |                          |
| March 26, 2024<br>April 1, 2024        | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44%<br>Paid Accrued Interest of \$9.35   | 83,000.00           | 82,537.09  | 82,537.09        |                          |
| March 27, 2024<br>April 1, 2024        | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64%<br>Paid Accrued Interest of \$13.52 | 120,000.00          | 119,573.35 | 119,573.35       |                          |
| April 10, 2024<br>April 12, 2024       | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.14%<br>Paid Accrued Interest of \$7.38      | 5,000.00            | 4,957.23   | 4,957.23         |                          |
| April 25, 2024<br>April 29, 2024       | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 94.55%<br>Paid Accrued Interest of \$24.40       | 3,000.00            | 2,836.41   | 2,836.41         |                          |
| April 26, 2024<br>April 30, 2024       | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.74%                                     | 117,000.00          | 116,698.36 | 116,698.36       |                          |
| April 22, 2024<br>April 30, 2024       | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27%                                     | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024       | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27%                                     | 239,000.00          | 237,259.28 | 237,259.28       |                          |
| April 23, 2024<br>April 30, 2024       | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24%                                     | 148,000.00          | 146,870.04 | 146,870.04       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                           |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32%             | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%             | 356,000.00          | 353,485.37 | 353,485.37       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%             | 146,000.00          | 145,742.21 | 145,742.21       |                          |
| April 23, 2024<br>April 30, 2024 | Reversal of Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24% | 148,000.00          | 146,870.04 | 146,870.04       |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.79%             | 148,000.00          | 147,686.48 | 147,686.48       |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32% | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88%             | 149,000.00          | 148,815.78 | 148,815.78       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 239,000.00          | 237,259.28 | 237,259.28       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%             | 239,000.00          | 238,578.01 | 238,578.01       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%                      | 356,000.00          | 353,485.37 | 353,485.37       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%                                  | 356,000.00          | 355,449.93 | 355,449.93       |                          |
| April 29, 2024<br>May 1, 2024    | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 91.84% Paid Accrued Interest of \$79.86    | 9,000.00            | 8,265.59   | 8,265.59         |                          |
| May 9, 2024<br>May 15, 2024      | Purchase 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.75%                                    | 116,000.00          | 115,710.00 | 115,710.00       |                          |
| May 10, 2024<br>May 15, 2024     | Purchase 116,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.11%                                  | 116,000.00          | 114,966.88 | 114,966.88       |                          |
| May 15, 2024<br>May 17, 2024     | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.13% Paid Accrued Interest of \$23.50 | 11,000.00           | 11,123.75  | 11,123.75        |                          |
| May 20, 2024<br>May 22, 2024     | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.52% Paid Accrued Interest of \$3.33    | 4,000.00            | 3,980.94   | 3,980.94         |                          |
| May 20, 2024<br>May 22, 2024     | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.51% Paid Accrued Interest of \$3.33    | 4,000.00            | 3,980.47   | 3,980.47         |                          |
| May 21, 2024<br>May 23, 2024     | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.68% Paid Accrued Interest of \$2.85    | 3,000.00            | 2,990.51   | 2,990.51         |                          |
| May 29, 2024<br>May 30, 2024     | Purchase 13,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 98.03% Paid Accrued Interest of \$23.18  | 13,000.00           | 12,744.06  | 12,744.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                 |                     |            |                  |                          |
| May 23, 2024<br>May 31, 2024   | Purchase 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 99.17% Paid Accrued Interest of \$152.83  | 76,000.00           | 75,370.63  | 75,370.63        |                          |
| May 30, 2024<br>May 31, 2024   | Purchase 125,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                     | 125,000.00          | 124,638.67 | 124,638.67       |                          |
| May 24, 2024<br>May 31, 2024   | Purchase 60,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.96%                                      | 60,000.00           | 59,973.41  | 59,973.41        |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 35,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.01% Paid Accrued Interest of \$13.99  | 35,000.00           | 35,002.73  | 35,002.73        |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 171,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.00% Paid Accrued Interest of \$68.33 | 171,000.00          | 171,000.00 | 171,000.00       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.91% Paid Accrued Interest of \$44.63    | 121,000.00          | 120,896.02 | 120,896.02       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.90% Paid Accrued Interest of \$44.26    | 120,000.00          | 119,878.13 | 119,878.13       |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 128,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.08% Paid Accrued Interest of \$62.95   | 128,000.00          | 128,100.00 | 128,100.00       |                          |
| June 5, 2024<br>June 6, 2024   | Purchase 132,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.50% Paid Accrued Interest of \$97.38   | 132,000.00          | 132,660.00 | 132,660.00       |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 77,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.22% Paid Accrued Interest of \$280.64 | 77,000.00           | 77,938.44  | 77,938.44        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                               | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                           |                     |                       |                       |                          |
| June 11, 2024                 | Purchase 113,000.00 Par Value of US Treasury                                              | 113,000.00          | 113,026.48            | 113,026.48            |                          |
| June 17, 2024                 | 4.5% 15 Jun 2027 @ 100.02% Paid Accrued<br>Interest of \$28.56                            |                     |                       |                       |                          |
| <b>Total Purchases</b>        |                                                                                           |                     | <b>\$8,973,975.31</b> | <b>\$8,973,975.31</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                                                           |                     |                       |                       |                          |
| July 20, 2023                 | Sale 1,139,000.00 Par Value of United States                                              | 1,139,000.00        | 1,134,713.15          | 1,136,588.37          | -1,875.22                |
| July 21, 2023                 | Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.62% Received Accrued Interest of \$3,006.12 |                     |                       |                       |                          |
| July 25, 2023                 | Sale 45,000.00 Par Value of United States Treasury                                        | 45,000.00           | 44,626.57             | 44,992.46             | -365.89                  |
| July 26, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.17% Received<br>Accrued Interest of \$127.17                |                     |                       |                       |                          |
| July 27, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,586.97             | 45,990.89             | -403.92                  |
| July 28, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.10% Received<br>Accrued Interest of \$140.00                |                     |                       |                       |                          |
| July 27, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,642.56             | 45,990.88             | -348.32                  |
| July 28, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.22% Received<br>Accrued Interest of \$140.00                |                     |                       |                       |                          |
| July 28, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,609.94             | 45,990.88             | -380.94                  |
| July 31, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.15% Received<br>Accrued Interest of \$155.00                |                     |                       |                       |                          |
| July 28, 2023                 | Sale 46,000.00 Par Value of United States Treasury                                        | 46,000.00           | 45,574.69             | 45,990.89             | -416.20                  |
| July 31, 2023                 | Note/Bond 4% 30 Jun 2028 @ 99.08% Received<br>Accrued Interest of \$155.00                |                     |                       |                       |                          |
| August 2, 2023                | Sale 414,000.00 Par Value of United States                                                | 414,000.00          | 413,288.44            | 413,412.53            | -124.09                  |
| August 3, 2023                | Treasury Note/Bond 4.5% 15 Jul 2026 @ 99.83%<br>Received Accrued Interest of \$961.87     |                     |                       |                       |                          |
| August 10, 2023               | Sale 81,000.00 Par Value of United States Treasury                                        | 81,000.00           | 80,300.74             | 80,983.95             | -683.21                  |
| August 11, 2023               | Note/Bond 4% 30 Jun 2028 @ 99.14% Received<br>Accrued Interest of \$369.78                |                     |                       |                       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                            |                     |           |                  |                          |
| August 11, 2023<br>August 14, 2023       | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.14% Received<br>Accrued Interest of \$396.20              | 81,000.00           | 80,303.91 | 80,983.95        | -680.04                  |
| August 22, 2023<br>August 23, 2023       | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 97.88% Received<br>Accrued Interest of \$457.83              | 78,000.00           | 76,348.35 | 77,984.55        | -1,636.20                |
| August 22, 2023<br>August 23, 2023       | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 97.83% Received<br>Accrued Interest of \$457.83              | 78,000.00           | 76,305.08 | 77,984.55        | -1,679.47                |
| August 25, 2023<br>August 28, 2023       | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 98.03% Received<br>Accrued Interest of \$256.52              | 40,000.00           | 39,212.50 | 39,992.07        | -779.57                  |
| August 28, 2023<br>August 29, 2023       | Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.71%<br>Received Accrued Interest of \$286.06          | 88,000.00           | 86,860.43 | 87,738.28        | -877.85                  |
| August 28, 2023<br>August 29, 2023       | Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.80%<br>Received Accrued Interest of \$286.06          | 88,000.00           | 86,941.77 | 87,738.28        | -796.51                  |
| August 29, 2023<br>August 30, 2023       | Sale 61,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 98.23% Received<br>Accrued Interest of \$404.46              | 61,000.00           | 59,918.20 | 60,987.91        | -1,069.71                |
| September 25, 2023<br>September 26, 2023 | Sale 27,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 97.80%<br>Received Accrued Interest of \$172.51          | 27,000.00           | 26,404.87 | 26,919.69        | -514.82                  |
| October 18, 2023<br>October 19, 2023     | Sale 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 90.95% Received Accrued Interest of \$18.10 | 5,000.00            | 4,588.95  | 4,826.86         | -237.91                  |
| October 18, 2023<br>October 19, 2023     | Sale 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.03% Received Accrued Interest of \$34.22 | 5,000.00            | 4,601.56  | 4,900.53         | -298.97                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                  |                     |            |                  |                          |
| October 19, 2023<br>October 20, 2023   | Sale 7,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.36% Received Accrued Interest of \$25.60 | 7,000.00            | 6,383.47   | 6,757.60         | -374.13                  |
| October 20, 2023<br>October 23, 2023   | Sale 12,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.73% Received Accrued Interest of \$3.35  | 12,000.00           | 11,621.63  | 12,016.50        | -394.87                  |
| October 20, 2023<br>October 23, 2023   | Sale 25,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.70% Received Accrued Interest of \$6.98  | 25,000.00           | 24,201.75  | 25,034.37        | -832.62                  |
| October 20, 2023<br>October 23, 2023   | Sale 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 31 Aug 2028 @<br>97.99% Received Accrued Interest of \$821.75            | 129,000.00          | 126,411.19 | 129,042.72       | -2,631.53                |
| October 20, 2023<br>October 23, 2023   | Sale 80,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 98.97%<br>Received Accrued Interest of \$232.51             | 80,000.00           | 79,174.61  | 79,925.34        | -750.73                  |
| October 24, 2023<br>October 25, 2023   | Sale 7,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>92.53% Received Accrued Interest of \$52.33 | 7,000.00            | 6,476.91   | 6,838.80         | -361.89                  |
| November 2, 2023<br>November 6, 2023   | Sale 15,000.00 Par Value of Oracle Corp 6.9% 09<br>Nov 2052 @ 102.58% Received Accrued Interest of<br>\$508.88                                   | 15,000.00           | 15,387.45  | 14,990.55        | 396.90                   |
| November 7, 2023<br>November 8, 2023   | Sale 5,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 100.34%<br>Received Accrued Interest of \$24.64              | 5,000.00            | 5,016.80   | 4,994.28         | 22.52                    |
| December 18, 2023<br>December 19, 2023 | Sale 43,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 103.96%<br>Received Accrued Interest of \$282.19            | 43,000.00           | 44,704.88  | 43,138.70        | 1,566.18                 |
| December 18, 2023<br>December 19, 2023 | Sale 33,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 104.43% Received<br>Accrued Interest of \$138.71              | 33,000.00           | 34,463.09  | 32,937.40        | 1,525.69                 |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| December 18, 2023<br>December 19, 2023 | Sale 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 111.73%<br>Received Accrued Interest of \$70.99                                   | 16,000.00           | 17,876.88  | 16,204.05        | 1,672.83                 |
| December 29, 2023<br>January 2, 2024   | Sale 191,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.97% Received Accrued Interest of \$839.54                                   | 191,000.00          | 192,852.00 | 191,257.55       | 1,594.45                 |
| December 29, 2023<br>January 2, 2024   | Sale 319,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.96% Received Accrued Interest of \$1,402.16                                 | 319,000.00          | 322,065.79 | 319,430.16       | 2,635.63                 |
| February 5, 2024<br>February 6, 2024   | Sale 28,000.00 Par Value of United States Of Amer Treas Notes 4.25% NTS 31 Jan 2026 USD 'AW-2026' @ 99.62% Received Accrued Interest of \$19.62                    | 28,000.00           | 27,893.91  | 27,944.46        | -50.55                   |
| February 14, 2024<br>February 16, 2024 | Sale 14,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.42% Received Accrued Interest of \$26.15, Federal Short Term Loss of \$51.86   | 14,000.00           | 13,918.52  | 13,970.38        | -51.86                   |
| February 22, 2024<br>February 26, 2024 | Sale 25,000.00 Par Value of Tencent Holdings Ltd 3.975% 11 Apr 2029 @ 94.55% Received Accrued Interest of \$372.66, Federal Long Term Loss of \$3,623.00           | 25,000.00           | 23,638.50  | 27,261.50        | -3,623.00                |
| March 5, 2024<br>March 6, 2024         | Sale 26,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 100.13% Received Accrued Interest of \$19.61, Federal Short Term Gain of \$57.63 | 26,000.00           | 26,033.52  | 25,975.89        | 57.63                    |
| March 26, 2024<br>March 27, 2024       | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$570.53    | 86,000.00           | 85,005.23  | 85,575.76        | -570.53                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                          |                     |            |                  |                          |
| April 22, 2024<br>April 23, 2024 | Sale 151,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.17% Received Accrued Interest of \$941.70, Federal Short Term Loss of \$2,604.30    | 151,000.00          | 148,236.66 | 150,840.96       | -2,604.30                |
| April 22, 2024<br>April 23, 2024 | Sale 245,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.60% Received Accrued Interest of \$635.09, Federal Short Term Loss of \$4,436.59   | 245,000.00          | 239,126.79 | 243,563.38       | -4,436.59                |
| April 23, 2024<br>April 24, 2024 | Sale 154,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.14% Received Accrued Interest of \$978.19, Federal Short Term Loss of \$2,709.38    | 154,000.00          | 151,128.43 | 153,837.81       | -2,709.38                |
| April 24, 2024<br>April 25, 2024 | Sale 365,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.63% Received Accrued Interest of \$1,028.43, Federal Short Term Loss of \$6,523.22 | 365,000.00          | 356,336.48 | 362,859.70       | -6,523.22                |
| April 24, 2024<br>April 25, 2024 | Sale 155,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.22% Received Accrued Interest of \$1,002.45, Federal Short Term Loss of \$2,595.54  | 155,000.00          | 152,241.21 | 154,836.75       | -2,595.54                |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.54% Received Accrued Interest of \$392.21, Federal Short Term Loss of \$2,253.11   | 120,000.00          | 117,043.23 | 119,296.34       | -2,253.11                |
| April 26, 2024<br>April 29, 2024 | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.51% Received Accrued Interest of \$163.42, Federal Short Term Loss of \$952.90      | 50,000.00           | 48,753.91  | 49,706.81        | -952.90                  |
| May 9, 2024<br>May 10, 2024      | Sale 119,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.74%                                                                                  | 119,000.00          | 118,688.55 | 118,740.36       | -51.81                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                                             |                     |            |                  |                          |
|                               | Received Accrued Interest of \$365.78, Federal Short Term Loss of \$51.81                                                                                                                   |                     |            |                  |                          |
| May 22, 2024<br>May 23, 2024  | Sale 114,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.47% Received Accrued Interest of \$680.96, Federal Short Term Loss of \$1,077.15                      | 114,000.00          | 112,254.38 | 113,331.53       | -1,077.15                |
| May 23, 2024<br>May 24, 2024  | Sale 78,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 97.36% Received Accrued Interest of \$954.64, Federal Short Term Loss of \$2,454.57 | 78,000.00           | 75,944.62  | 78,399.19        | -2,454.57                |
| May 24, 2024<br>May 28, 2024  | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.23% Received Accrued Interest of \$405.29, Federal Short Term Loss of \$735.06                         | 62,000.00           | 60,901.39  | 61,636.45        | -735.06                  |
| May 28, 2024<br>May 29, 2024  | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.36% Received Accrued Interest of \$412.27, Federal Short Term Loss of \$653.70                         | 62,000.00           | 60,982.75  | 61,636.45        | -653.70                  |
| May 28, 2024<br>May 29, 2024  | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.19% Received Accrued Interest of \$418.92, Federal Short Term Loss of \$768.90                         | 63,000.00           | 61,861.68  | 62,630.58        | -768.90                  |
| May 28, 2024<br>May 29, 2024  | Sale 76,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.11% Received Accrued Interest of \$505.37, Federal Short Term Loss of \$990.60                         | 76,000.00           | 74,563.75  | 75,554.35        | -990.60                  |
| May 30, 2024<br>May 31, 2024  | Sale 127,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.19% Received Accrued Interest of \$494.80, Federal Short Term Gain of \$431.56                       | 127,000.00          | 127,243.71 | 126,812.15       | 431.56                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                         |                     |            |                  |                          |
| May 31, 2024<br>June 3, 2024   | Sale 178,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.96% Received Accrued Interest of \$801.73, Federal Short Term Gain of \$58.71     | 178,000.00          | 177,924.96 | 177,866.25       | 58.71                    |
| May 31, 2024<br>June 3, 2024   | Sale 37,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.97% Received Accrued Interest of \$166.65, Federal Short Term Gain of \$14.99      | 37,000.00           | 36,987.18  | 36,972.19        | 14.99                    |
| May 31, 2024<br>June 3, 2024   | Sale 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.37% Received Accrued Interest of \$521.32, Federal Short Term Gain of \$630.92   | 122,000.00          | 122,450.46 | 121,819.54       | 630.92                   |
| May 31, 2024<br>June 3, 2024   | Sale 123,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.39% Received Accrued Interest of \$525.59, Federal Short Term Gain of \$659.87   | 123,000.00          | 123,477.94 | 122,818.07       | 659.87                   |
| June 3, 2024<br>June 4, 2024   | Sale 130,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.55% Received Accrued Interest of \$571.84, Federal Short Term Gain of \$910.57   | 130,000.00          | 130,718.29 | 129,807.72       | 910.57                   |
| June 5, 2024<br>June 6, 2024   | Sale 134,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.97% Received Accrued Interest of \$623.12, Federal Short Term Gain of \$1,496.34 | 134,000.00          | 135,298.13 | 133,801.79       | 1,496.34                 |
| June 11, 2024<br>June 12, 2024 | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.62% Received Accrued Interest of \$397.17, Federal Short Term Loss of \$49.60       | 116,000.00          | 115,556.24 | 115,605.84       | -49.60                   |
| June 12, 2024<br>June 13, 2024 | Sale 79,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond                                                                          | 79,000.00           | 78,488.62  | 79,404.30        | -915.68                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                  | Description                                                                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                       |                                                                                                                                                                       |                     |                        |                        |                          |
|                                                | 02/44' @ 99.35% Received Accrued Interest of \$1,162.21, Federal Short Term Loss of \$915.68                                                                          |                     |                        |                        |                          |
| June 21, 2024<br>June 24, 2024                 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.95% Received Accrued Interest of \$371.80, Federal Short Term Gain of \$1,290.80 | 126,000.00          | 127,195.60             | 125,904.80             | 1,290.80                 |
| June 24, 2024<br>June 25, 2024                 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99% Received Accrued Interest of \$193.65, Federal Short Term Gain of \$673.65    | 63,000.00           | 63,626.05              | 62,952.40              | 673.65                   |
| June 25, 2024<br>June 26, 2024                 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.95% Received Accrued Interest of \$201.39, Federal Short Term Gain of \$645.38    | 63,000.00           | 63,597.78              | 62,952.40              | 645.38                   |
| <b>Total Sales</b>                             |                                                                                                                                                                       |                     | <b>\$6,540,583.60</b>  | <b>\$6,576,881.64</b>  | <b>-\$36,298.04</b>      |
| <b>Total Deutsche Bank Securities Inc 0573</b> |                                                                                                                                                                       |                     | <b>\$15,514,558.91</b> | <b>\$15,550,856.95</b> | <b>-\$36,298.04</b>      |
| <i>Goldman, Sachs and Co 0005</i>              |                                                                                                                                                                       |                     |                        |                        |                          |
| <b>Purchases</b>                               |                                                                                                                                                                       |                     |                        |                        |                          |
| June 29, 2023<br>July 3, 2023                  | Purchase 21,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 May 2025 @ 98.78% Paid Accrued Interest of \$80.47                                          | 21,000.00           | 20,743.24              | 20,743.24              |                          |
| July 6, 2023<br>July 10, 2023                  | Purchase 30,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.47% Paid Accrued Interest of \$154.08                                        | 30,000.00           | 28,341.79              | 28,341.79              |                          |
| June 7, 2023<br>July 13, 2023                  | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.61328125 %                                                              | 200,000.00          | 163,226.56             | 163,226.56             |                          |
| June 5, 2023<br>July 13, 2023                  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 7/15/53 @91.62109375 %                                                                | 50,000.00           | 45,810.55              | 45,810.55              |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                      |                     |            |                  |                          |
| June 5, 2023<br>July 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 7/15/53<br>@96.5390625 %                        | 125,000.00          | 120,673.83 | 120,673.83       |                          |
| July 12, 2023<br>July 14, 2023 | Purchase 14,000.00 Par Value of United States<br>Treasury Note/Bond 3.625% 15 May 2053 @<br>93.88% Paid Accrued Interest of \$82.74  | 14,000.00           | 13,143.05  | 13,143.05        |                          |
| July 12, 2023<br>July 14, 2023 | Purchase 6,000.00 Par Value of United States<br>Treasury Note/Bond 4% 30 Jun 2028 @ 99.72%<br>Paid Accrued Interest of \$9.13        | 6,000.00            | 5,983.13   | 5,983.13         |                          |
| May 24, 2023<br>July 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>7/15/53 @86.54296875 %               | 200,000.00          | 173,085.94 | 173,085.94       |                          |
| May 24, 2023<br>July 20, 2023  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 7/15/53 @86.54296875 %   | 200,000.00          | 173,085.94 | 173,085.94       |                          |
| May 24, 2023<br>July 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>7/15/53 @86.54296875 %               | 200,000.00          | 173,085.94 | 173,085.94       |                          |
| July 19, 2023<br>July 21, 2023 | Purchase 19,000.00 Par Value of United States<br>Treasury Note/Bond 3.375% 15 May 2033 @<br>97.02% Paid Accrued Interest of \$116.75 | 19,000.00           | 18,432.97  | 18,432.97        |                          |
| July 25, 2023<br>July 31, 2023 | Purchase 177,000.00 Par Value of US Treasury<br>4.875% 31 Jul 2025 @ 99.75%                                                          | 177,000.00          | 176,557.50 | 176,557.50       |                          |
| July 26, 2023<br>July 31, 2023 | Purchase 89,000.00 Par Value of WI Treasury Sec<br>4% 31 Jul 2028 @ 99.91%                                                           | 89,000.00           | 88,916.56  | 88,916.56        |                          |
| July 27, 2023<br>July 31, 2023 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.73%                                      | 45,000.00           | 44,880.47  | 44,880.47        |                          |
| July 27, 2023<br>July 31, 2023 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.70%                                      | 45,000.00           | 44,866.41  | 44,866.41        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                 |                     |            |                  |                          |
| July 31, 2023<br>August 2, 2023    | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 95.36% Paid Accrued Interest of \$28.98    | 4,000.00            | 3,814.22   | 3,814.22         |                          |
| August 1, 2023<br>August 2, 2023   | Purchase 111,000.00 Par Value of United States Treasury Note/Bond 3.375% 15 May 2033 @ 94.58% Paid Accrued Interest of \$804.22 | 111,000.00          | 104,981.72 | 104,981.72       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.578125 %                          | 200,000.00          | 163,156.25 | 163,156.25       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.35546875 %                        | 175,000.00          | 145,872.07 | 145,872.07       |                          |
| July 6, 2023<br>August 14, 2023    | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.35546875 %            | 175,000.00          | 145,872.07 | 145,872.07       |                          |
| June 30, 2023<br>August 14, 2023   | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.578125 %              | 200,000.00          | 163,156.25 | 163,156.25       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.578125 %                          | 200,000.00          | 163,156.25 | 163,156.25       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @83.35546875 %                        | 175,000.00          | 145,872.07 | 145,872.07       |                          |
| August 11, 2023<br>August 15, 2023 | Purchase 32,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 98.00%                                                      | 32,000.00           | 31,360.00  | 31,360.00        |                          |
| August 16, 2023<br>August 18, 2023 | Purchase 24,000.00 Par Value of Amgen Inc 5.75% 02 Mar 2063 @ 94.27% Paid Accrued Interest of \$636.33                          | 24,000.00           | 22,624.56  | 22,624.56        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-----------------------------------------|---------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>            |                                                                                                                     |                     |            |                  |                          |
| August 17, 2023<br>August 21, 2023      | Purchase 5,000.00 Par Value of Amgen Inc 4.2% 22 Feb 2052 @ 76.21% Paid Accrued Interest of \$104.42                | 5,000.00            | 3,810.50   | 3,810.50         |                          |
| August 29, 2023<br>August 31, 2023      | Purchase 85,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.34%                                        | 85,000.00           | 85,292.19  | 85,292.19        |                          |
| August 29, 2023<br>August 31, 2023      | Purchase 85,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.44%                                        | 85,000.00           | 85,371.88  | 85,371.88        |                          |
| September 8, 2023<br>September 12, 2023 | Purchase 7,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 96.83% Paid Accrued Interest of \$21.97          | 7,000.00            | 6,778.24   | 6,778.24         |                          |
| September 8, 2023<br>September 12, 2023 | Purchase 10,000.00 Par Value of HCA Inc 3.5% 01 Sep 2030 @ 86.72% Paid Accrued Interest of \$10.69                  | 10,000.00           | 8,672.40   | 8,672.40         |                          |
| August 4, 2023<br>September 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @92.59375 %               | 200,000.00          | 185,187.50 | 185,187.50       |                          |
| August 4, 2023<br>September 14, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.703125 %                | 75,000.00           | 67,277.34  | 67,277.34        |                          |
| August 7, 2023<br>September 14, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.65234375 %            | 150,000.00          | 129,978.52 | 129,978.52       |                          |
| August 8, 2023<br>September 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @99.0390625 %             | 200,000.00          | 198,078.13 | 198,078.13       |                          |
| August 8, 2023<br>September 14, 2023    | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @99.0390625 % | 200,000.00          | 198,078.13 | 198,078.13       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                                  |                     |            |                  |                          |
| August 7, 2023<br>September 14, 2023     | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 9/15/53 @86.65234375 %                       | 150,000.00          | 129,978.52 | 129,978.52       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500% 9/15/53 @89.703125 %                           | 75,000.00           | 67,277.34  | 67,277.34        |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 9/15/53 @92.59375 %                          | 200,000.00          | 185,187.50 | 185,187.50       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 9/15/53<br>@89.703125 %                                       | 75,000.00           | 67,277.34  | 67,277.34        |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 9/15/53<br>@92.59375 %                                      | 200,000.00          | 185,187.50 | 185,187.50       |                          |
| August 7, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.65234375 %                                   | 150,000.00          | 129,978.52 | 129,978.52       |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 9/15/52<br>@99.0390625 %                                    | 200,000.00          | 198,078.13 | 198,078.13       |                          |
| September 15, 2023<br>September 19, 2023 | Purchase 5,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 96.43% Paid Accrued Interest of \$18.43 | 5,000.00            | 4,821.48   | 4,821.48         |                          |
| September 18, 2023<br>September 20, 2023 | Purchase 6,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 95.55% Paid Accrued Interest<br>of \$24.21                                 | 6,000.00            | 5,733.05   | 5,733.05         |                          |
| September 19, 2023<br>September 20, 2023 | Purchase 5,000.00 Par Value of United States<br>Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 94.78% Paid Accrued Interest of \$12.59 | 5,000.00            | 4,766.69   | 4,766.69         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                      |                     |            |                  |                          |
| August 16, 2023<br>September 21, 2023    | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>9/15/48 @96.51953125 %                 | 50,000.00           | 48,259.77  | 48,259.77        |                          |
| August 16, 2023<br>September 21, 2023    | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 9/15/48 @96.51953125 %     | 50,000.00           | 48,259.77  | 48,259.77        |                          |
| August 16, 2023<br>September 21, 2023    | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>9/15/48 @96.51953125 %                 | 50,000.00           | 48,259.77  | 48,259.77        |                          |
| September 20, 2023<br>September 22, 2023 | Purchase 13,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 95.43% Paid Accrued<br>Interest of \$55.37                    | 13,000.00           | 12,405.86  | 12,405.86        |                          |
| September 28, 2023<br>October 2, 2023    | Purchase 87,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>99.66% Paid Accrued Interest of \$21.99  | 87,000.00           | 86,700.94  | 86,700.94        |                          |
| September 27, 2023<br>October 2, 2023    | Purchase 175,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>99.71% Paid Accrued Interest of \$44.23 | 175,000.00          | 174,497.70 | 174,497.70       |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053<br>@83.09765625 %                      | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053<br>@86.19140625 %                    | 150,000.00          | 129,287.11 | 129,287.11       |                          |
| September 1, 2023<br>October 12, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053<br>@91.9296875 %                     | 200,000.00          | 183,859.38 | 183,859.38       |                          |
| September 5, 2023<br>October 12, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052<br>@98.32421875 %                    | 200,000.00          | 196,648.44 | 196,648.44       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                     | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                 |                     |           |                  |                          |
| September 1, 2023<br>October 12, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053 @89.546875 %                                         | 75,000.00           | 67,160.16 | 67,160.16        |                          |
| October 12, 2023<br>October 16, 2023   | Purchase 91,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.41% Paid Accrued Interest of \$11.50 | 91,000.00           | 90,466.80 | 90,466.80        |                          |
| October 12, 2023<br>October 16, 2023   | Purchase 4,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 93.99% Paid Accrued Interest of \$26.11      | 4,000.00            | 3,759.54  | 3,759.54         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.77% Paid Accrued Interest of \$34.75      | 5,000.00            | 4,588.28  | 4,588.28         |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Oct 48 @97.078125 %                                   | 50,000.00           | 48,539.06 | 48,539.06        |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.328125 %                                 | 75,000.00           | 63,246.09 | 63,246.09        |                          |
| September 14, 2023<br>October 23, 2023 | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Oct 48 @97.078125 %                       | 50,000.00           | 48,539.06 | 48,539.06        |                          |
| September 14, 2023<br>October 23, 2023 | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.328125 %                     | 75,000.00           | 63,246.09 | 63,246.09        |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Oct 48 @97.078125 %                                   | 50,000.00           | 48,539.06 | 48,539.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                 |                     |            |                  |                          |
| September 20, 2023<br>October 23, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500%15 Oct 53 @98.4453125 %                | 125,000.00          | 123,056.64 | 123,056.64       |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.328125 %                 | 75,000.00           | 63,246.09  | 63,246.09        |                          |
| October 24, 2023<br>October 31, 2023   | Purchase 249,000.00 Par Value of United States Of Amer Treas Notes 5.125% Nts 31 Oct 2025 USD 'BJ-2025' @ 99.90%                | 249,000.00          | 248,742.57 | 248,742.57       |                          |
| October 26, 2023<br>October 31, 2023   | Purchase 162,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 99.88%                | 162,000.00          | 161,797.50 | 161,797.50       |                          |
| October 31, 2023<br>November 1, 2023   | Purchase 140,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 100.29% Paid Accrued Interest of \$18.75 | 140,000.00          | 140,399.22 | 140,399.22       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Nov 2053 @92.703125 %                       | 225,000.00          | 208,582.03 | 208,582.03       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.09375 %                          | 200,000.00          | 190,187.50 | 190,187.50       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.87109375 %                     | 125,000.00          | 97,338.87  | 97,338.87        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.87109375 %         | 125,000.00          | 97,338.87  | 97,338.87        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.09375 %              | 200,000.00          | 190,187.50 | 190,187.50       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                             |                     |            |                  |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000%15 Nov 2053 @92.703125 % | 225,000.00          | 208,582.03 | 208,582.03       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47<br>@87.8046875 %              | 200,000.00          | 175,609.38 | 175,609.38       |                          |
| October 5, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Nov<br>2053 @90.89453125 %           | 125,000.00          | 113,618.16 | 113,618.16       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Nov<br>2053 @92.703125 %             | 225,000.00          | 208,582.03 | 208,582.03       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@95.09375 %                | 200,000.00          | 190,187.50 | 190,187.50       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Nov<br>2053 @77.87109375 %           | 125,000.00          | 97,338.87  | 97,338.87        |                          |
| October 3, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Nov<br>2053 @81.3203125 %            | 150,000.00          | 121,980.47 | 121,980.47       |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 248,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.22%                              | 248,000.00          | 246,072.19 | 246,072.19       |                          |
| October 13, 2023<br>November 20, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII Jumbo TBA 30yr MPT 5.500%15<br>Nov 2053 @96.60546875 %   | 125,000.00          | 120,756.84 | 120,756.84       |                          |
| October 24, 2023<br>November 20, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%15<br>Nov 2053 @92.93359375 %     | 50,000.00           | 46,466.80  | 46,466.80        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 17, 2023<br>November 21, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.48%<br>Paid Accrued Interest of \$2.23     | 3,000.00            | 3,014.53   | 3,014.53         |                          |
| November 20, 2023<br>November 22, 2023 | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>101.76% Paid Accrued Interest of \$32.41 | 11,000.00           | 11,193.79  | 11,193.79        |                          |
| November 22, 2023<br>November 27, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.51%<br>Paid Accrued Interest of \$4.45     | 3,000.00            | 3,015.35   | 3,015.35         |                          |
| November 27, 2023<br>November 30, 2023 | Purchase 46,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>99.93%                                   | 46,000.00           | 45,969.32  | 45,969.32        |                          |
| November 27, 2023<br>November 30, 2023 | Purchase 245,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.05%                                 | 245,000.00          | 245,115.42 | 245,115.42       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 185,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.34%                                 | 185,000.00          | 185,635.94 | 185,635.94       |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>104.26% Paid Accrued Interest of \$9.92    | 4,000.00            | 4,170.47   | 4,170.47         |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 7,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>104.47% Paid Accrued Interest of \$17.36   | 7,000.00            | 7,313.08   | 7,313.08         |                          |
| November 30, 2023<br>December 4, 2023  | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.09%<br>Paid Accrued Interest of \$9.40     | 4,000.00            | 4,043.59   | 4,043.59         |                          |
| December 4, 2023<br>December 6, 2023   | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>100.75% Paid Accrued Interest of \$2.15   | 3,000.00            | 3,022.38   | 3,022.38         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                               |                     |            |                  |                          |
| November 2, 2023<br>December 13, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @91.28125 %                | 125,000.00          | 114,101.56 | 114,101.56       |                          |
| November 2, 2023<br>December 13, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.25390625 %             | 200,000.00          | 176,507.81 | 176,507.81       |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Dec<br>2053 @79.515625 %               | 125,000.00          | 99,394.53  | 99,394.53        |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @82.55078125 %             | 300,000.00          | 247,652.34 | 247,652.34       |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.984375 %                 | 200,000.00          | 193,968.75 | 193,968.75       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Dec 53 @96.984375 %     | 200,000.00          | 193,968.75 | 193,968.75       |                          |
| November 3, 2023<br>December 13, 2023 | Reversal of Purchase 300,000.00 Par Value<br>300,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000%15 Dec 2053 @82.55078125 % | 300,000.00          | 247,652.34 | 247,652.34       |                          |
| November 3, 2023<br>December 13, 2023 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500%15 Dec 2053 @79.515625 %   | 125,000.00          | 99,394.53  | 99,394.53        |                          |
| November 2, 2023<br>December 13, 2023 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000%15 Dec 2053 @88.25390625 % | 200,000.00          | 176,507.81 | 176,507.81       |                          |
| November 2, 2023<br>December 13, 2023 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Dec 2053 @91.28125 %    | 125,000.00          | 114,101.56 | 114,101.56       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 2, 2023<br>December 13, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.25390625 %                    | 200,000.00          | 176,507.81 | 176,507.81       |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Dec<br>2053 @79.515625 %                      | 125,000.00          | 99,394.53  | 99,394.53        |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.984375 %                        | 200,000.00          | 193,968.75 | 193,968.75       |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Dec<br>2053 @94.53125 %                       | 225,000.00          | 212,695.31 | 212,695.31       |                          |
| November 2, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @91.28125 %                       | 125,000.00          | 114,101.56 | 114,101.56       |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Dec<br>2053 @82.55078125 %                    | 300,000.00          | 247,652.34 | 247,652.34       |                          |
| December 18, 2023<br>December 20, 2023 | Purchase 23,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>101.89% Paid Accrued Interest of \$54.99 | 23,000.00           | 23,435.74  | 23,435.74        |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 5.500%15 Dec<br>52 @98.203125 %                | 125,000.00          | 122,753.91 | 122,753.91       |                          |
| November 10, 2023<br>December 20, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%15<br>Dec 47 @95.015625 %                | 175,000.00          | 166,277.34 | 166,277.34       |                          |
| December 19, 2023<br>December 21, 2023 | Purchase 18,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Nov 2025 @<br>100.80% Paid Accrued Interest of \$50.35 | 18,000.00           | 18,144.14  | 18,144.14        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                               |                     |            |                  |                          |
| December 20, 2023<br>December 22, 2023 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 102.07% Paid Accrued Interest of \$15.78 | 6,000.00            | 6,124.45   | 6,124.45         |                          |
| December 28, 2023<br>January 2, 2024   | Purchase 202,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.70% Paid Accrued Interest of \$41.62 | 202,000.00          | 201,400.31 | 201,400.31       |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 112.63% Paid Accrued Interest of \$56.37  | 9,000.00            | 10,136.96  | 10,136.96        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 50,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.48% Paid Accrued Interest of \$10.30  | 50,000.00           | 49,742.19  | 49,742.19        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 100,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.48% Paid Accrued Interest of \$20.60 | 100,000.00          | 99,484.38  | 99,484.38        |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.22% Paid Accrued Interest of \$12.98  | 42,000.00           | 41,671.88  | 41,671.88        |                          |
| January 9, 2024<br>January 11, 2024    | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.93% Paid Accrued Interest of \$119.79 | 17,000.00           | 17,667.39  | 17,667.39        |                          |
| December 7, 2023<br>January 16, 2024   | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @82.6640625 %                       | 125,000.00          | 103,330.08 | 103,330.08       |                          |
| December 7, 2023<br>January 16, 2024   | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @82.6640625 %           | 125,000.00          | 103,330.08 | 103,330.08       |                          |
| January 11, 2024<br>January 16, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.99% Paid Accrued Interest of \$29.89  | 16,000.00           | 15,998.75  | 15,998.75        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                             |                     |            |                  |                          |
| December 5, 2023<br>January 16, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 1/15/54 @92.05078125 %                    | 200,000.00          | 184,101.56 | 184,101.56       |                          |
| December 18, 2023<br>January 16, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 1/15/54 @93.7578125 %                     | 150,000.00          | 140,636.72 | 140,636.72       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 1/15/54 @99.2421875 %                     | 200,000.00          | 198,484.38 | 198,484.38       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @82.6640625 %                     | 125,000.00          | 103,330.08 | 103,330.08       |                          |
| January 17, 2024<br>January 19, 2024  | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.21% Paid Accrued Interest of \$32.14 | 4,000.00            | 4,128.60   | 4,128.60         |                          |
| January 18, 2024<br>January 22, 2024  | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.86% Paid Accrued Interest of \$33.63 | 4,000.00            | 4,114.53   | 4,114.53         |                          |
| December 12, 2023<br>January 22, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII Jumbo TBA 30Yr MPT 5.500% 1/15/54 @99.79296875 %            | 125,000.00          | 124,741.21 | 124,741.21       |                          |
| January 23, 2024<br>January 31, 2024  | Purchase 194,000.00 Par Value of United States Of Amer Treas Notes 4.25% Nts 31 Jan 2026 USD 'AW-2026' @ 99.79%             | 194,000.00          | 193,584.47 | 193,584.47       |                          |
| January 25, 2024<br>January 31, 2024  | Purchase 92,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 99.85%                  | 92,000.00           | 91,859.84  | 91,859.84        |                          |
| January 25, 2024<br>January 31, 2024  | Purchase 10,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.92%                                    | 10,000.00           | 9,991.80   | 9,991.80         |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                            |                     |            |                  |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.703125 %               | 150,000.00          | 136,054.69 | 136,054.69       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.22070312 %             | 125,000.00          | 105,275.88 | 105,275.88       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 350,000.00 Par Value 350,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@94.01171875 %             | 350,000.00          | 329,041.02 | 329,041.02       |                          |
| January 10, 2024<br>February 13, 2024 | Reversal of Purchase 350,000.00 Par Value<br>350,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.000% 2/15/48 @94.01171875 % | 350,000.00          | 329,041.02 | 329,041.02       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500% 2/15/54 @84.22070312 % | 125,000.00          | 105,275.88 | 105,275.88       |                          |
| January 4, 2024<br>February 13, 2024  | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500% 2/15/54 @90.703125 %   | 150,000.00          | 136,054.69 | 136,054.69       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 2/15/54<br>@90.703125 %               | 150,000.00          | 136,054.69 | 136,054.69       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 350,000.00 Par Value 350,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@94.01171875 %             | 350,000.00          | 329,041.02 | 329,041.02       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.22070313 %             | 125,000.00          | 105,275.88 | 105,275.88       |                          |
| January 12, 2024<br>February 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.500%<br>2/15/54 @100.91796875 %    | 125,000.00          | 126,147.46 | 126,147.46       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 314,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.84%                                   | 314,000.00          | 313,509.38 | 313,509.38       |                          |
| February 28, 2024<br>February 29, 2024 | Purchase 135,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 97.70%<br>Paid Accrued Interest of \$207.69 | 135,000.00          | 131,899.22 | 131,899.22       |                          |
| March 4, 2024<br>March 6, 2024         | Purchase 75,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.20% Paid Accrued Interest of \$51.97  | 75,000.00           | 75,146.48  | 75,146.48        |                          |
| March 8, 2024<br>March 12, 2024        | Purchase 3,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 99.34%<br>Paid Accrued Interest of \$8.57     | 3,000.00            | 2,980.20   | 2,980.20         |                          |
| January 22, 2024<br>March 13, 2024     | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @93.28710937 %                       | 350,000.00          | 326,504.88 | 326,504.88       |                          |
| January 31, 2024<br>March 13, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.234375 %                         | 150,000.00          | 136,851.56 | 136,851.56       |                          |
| January 31, 2024<br>March 13, 2024     | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.234375 %             | 150,000.00          | 136,851.56 | 136,851.56       |                          |
| January 22, 2024<br>March 13, 2024     | Reversal of Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @93.28710937 %           | 350,000.00          | 326,504.88 | 326,504.88       |                          |
| January 22, 2024<br>March 13, 2024     | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @93.28710938 %                       | 350,000.00          | 326,504.88 | 326,504.88       |                          |
| January 31, 2024<br>March 13, 2024     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 3/15/54 @91.234375 %                         | 150,000.00          | 136,851.56 | 136,851.56       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                            |                     |            |                  |                          |
| March 11, 2024<br>March 15, 2024   | Purchase 149,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 99.96%                            | 149,000.00          | 148,937.68 | 148,937.68       |                          |
| March 11, 2024<br>March 15, 2024   | Purchase 299,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 99.93%                            | 299,000.00          | 298,791.62 | 298,791.62       |                          |
| January 31, 2024<br>March 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @100.8125 %                          | 125,000.00          | 126,015.63 | 126,015.63       |                          |
| January 31, 2024<br>March 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @100.8125 %                          | 125,000.00          | 126,015.63 | 126,015.63       |                          |
| January 31, 2024<br>March 20, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @100.8125 %              | 125,000.00          | 126,015.63 | 126,015.63       |                          |
| March 19, 2024<br>March 21, 2024   | Purchase 5,000.00 Par Value of Boeing Co/The 5.805% 01 May 2050 @ 93.26% Paid Accrued Interest of \$112.88                                 | 5,000.00            | 4,663.20   | 4,663.20         |                          |
| March 20, 2024<br>March 22, 2024   | Purchase 15,000.00 Par Value of Boeing Co/The 5.805% 01 May 2050 @ 92.16% Paid Accrued Interest of \$341.04                                | 15,000.00           | 13,824.60  | 13,824.60        |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 76,000.00 Par Value of United States of Amer Treas Notes 0% Nts 31 Mar 2029 USD 'W-2029' @ 99.50% Paid Accrued Interest of \$8.57 | 76,000.00           | 75,620.00  | 75,620.00        |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 238,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$26.82             | 238,000.00          | 236,810.00 | 236,810.00       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 118,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.51% Paid Accrued Interest of \$13.30             | 118,000.00          | 117,420.61 | 117,420.61       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                 |                     |            |                  |                          |
| March 28, 2024<br>April 1, 2024  | Purchase 53,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 98.39% Paid Accrued Interest of \$267.91      | 53,000.00           | 52,147.03  | 52,147.03        |                          |
| March 4, 2024<br>April 11, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/54 @92.33203125 %                        | 150,000.00          | 138,498.05 | 138,498.05       |                          |
| March 5, 2024<br>April 11, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 4/15/54 @92.47460938 %                        | 200,000.00          | 184,949.22 | 184,949.22       |                          |
| April 10, 2024<br>April 11, 2024 | Purchase 212,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.94% Paid Accrued Interest of \$262.83 | 212,000.00          | 207,627.50 | 207,627.50       |                          |
| April 10, 2024<br>April 15, 2024 | Purchase 85,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.28%                                                      | 85,000.00           | 84,389.06  | 84,389.06        |                          |
| March 1, 2024<br>April 18, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current Face of Gnmaii Jumbo TBA 30yr MPT 5.500% 4/15/53 @99.4921875 %                 | 125,000.00          | 124,365.23 | 124,365.23       |                          |
| April 17, 2024<br>April 19, 2024 | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.83% Paid Accrued Interest of \$34.26   | 16,000.00           | 15,652.50  | 15,652.50        |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 208,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.88%                                   | 208,000.00          | 207,740.00 | 207,740.00       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.62%                                   | 117,000.00          | 116,552.11 | 116,552.11       |                          |
| April 26, 2024<br>May 1, 2024    | Purchase 250,000.00 Par Value of Goldman Sachs 7.75% 11/3/2025 @ 100.00%                                                        | 250,000.00          | 250,000.00 | 250,000.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                               |                     |            |                  |                          |
| April 30, 2024<br>May 1, 2024  | Purchase 55,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 94.84%<br>Paid Accrued Interest of \$459.34 | 55,000.00           | 52,164.06  | 52,164.06        |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.6328125 %                       | 350,000.00          | 320,714.84 | 320,714.84       |                          |
| April 5, 2024<br>May 13, 2024  | Reversal of Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.6328125 %           | 350,000.00          | 320,714.84 | 320,714.84       |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.6328125 %                       | 350,000.00          | 320,714.84 | 320,714.84       |                          |
| May 7, 2024<br>May 15, 2024    | Purchase 96,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.70%                                    | 96,000.00           | 95,712.58  | 95,712.58        |                          |
| May 9, 2024<br>May 15, 2024    | Purchase 38,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.24%                                                  | 38,000.00           | 38,092.14  | 38,092.14        |                          |
| March 28, 2024<br>May 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @99.96484375 %              | 125,000.00          | 124,956.05 | 124,956.05       |                          |
| March 28, 2024<br>May 20, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @99.96484375 %  | 125,000.00          | 124,956.05 | 124,956.05       |                          |
| March 28, 2024<br>May 20, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @99.96484375 %              | 125,000.00          | 124,956.05 | 124,956.05       |                          |
| May 20, 2024<br>May 22, 2024   | Purchase 23,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.71% Paid Accrued Interest of \$20.23                 | 23,000.00           | 23,163.52  | 23,163.52        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|---------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                 |                     |                        |                        |                          |
| May 29, 2024<br>May 31, 2024    | Purchase 202,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 99.81%                                   | 202,000.00          | 201,621.25             | 201,621.25             |                          |
| May 29, 2024<br>May 31, 2024    | Purchase 500,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.38%                                     | 500,000.00          | 496,875.00             | 496,875.00             |                          |
| May 31, 2024<br>June 3, 2024    | Purchase 66,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 99.06% Paid Accrued Interest of \$149.08  | 66,000.00           | 65,381.25              | 65,381.25              |                          |
| May 31, 2024<br>June 3, 2024    | Purchase 242,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.91% Paid Accrued Interest of \$89.26    | 242,000.00          | 241,792.03             | 241,792.03             |                          |
| May 7, 2024<br>June 13, 2024    | Purchase 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/54 @91.25390625 %                        | 350,000.00          | 319,388.67             | 319,388.67             |                          |
| June 10, 2024<br>June 17, 2024  | Purchase 113,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 99.93% Paid Accrued Interest of \$28.56                         | 113,000.00          | 112,921.55             | 112,921.55             |                          |
| June 18, 2024<br>June 20, 2024  | Purchase 35,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 May 2034 @ 101.23% Paid Accrued Interest of \$149.80 | 35,000.00           | 35,429.29              | 35,429.29              |                          |
| April 25, 2024<br>June 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @97.765625 %                    | 75,000.00           | 73,324.22              | 73,324.22              |                          |
| April 30, 2024<br>June 20, 2024 | Purchase 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @98.03125 %                     | 25,000.00           | 24,507.81              | 24,507.81              |                          |
| <b>Total Purchases</b>          |                                                                                                                                 |                     | <b>\$23,584,990.53</b> | <b>\$23,584,990.53</b> | <b>\$0.00</b>            |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                    |                                                                                                                                       |                     |            |                  |                          |
| June 30, 2023<br>July 5, 2023   | Sale 5,000.00 Par Value of Morgan Stanley 1.512%<br>20 Jul 2027 @ 88.57% Received Accrued Interest of<br>\$34.65                      | 5,000.00            | 4,428.70   | 5,000.00         | -571.30                  |
| July 6, 2023<br>July 13, 2023   | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@83.24804688 %                            | 175,000.00          | 145,684.08 | 149,324.22       | -3,640.14                |
| June 30, 2023<br>July 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 7/15/50<br>@81.45117188 %                            | 200,000.00          | 162,902.34 | 163,226.56       | -324.22                  |
| July 12, 2023<br>July 14, 2023  | Sale 10,000.00 Par Value of HCA Inc 5.25% 15 Jun<br>2049 @ 89.52% Received Accrued Interest of<br>\$42.29                             | 10,000.00           | 8,951.80   | 10,105.20        | -1,153.40                |
| July 21, 2023<br>July 25, 2023  | Sale 10,000.00 Par Value of Goldman Sachs Group<br>Inc/The 1.217% 06 Dec 2023 @ 98.35% Received<br>Accrued Interest of \$16.56        | 10,000.00           | 9,835.30   | 10,000.00        | -164.70                  |
| July 25, 2023<br>July 26, 2023  | Sale 184,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.42% Received Accrued Interest of \$601.25 | 184,000.00          | 182,925.47 | 183,610.41       | -684.94                  |
| July 26, 2023<br>July 27, 2023  | Sale 91,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.29% Received<br>Accrued Interest of \$267.07      | 91,000.00           | 90,352.40  | 90,981.97        | -629.57                  |
| July 27, 2023<br>July 28, 2023  | Sale 46,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.12% Received<br>Accrued Interest of \$140.00      | 46,000.00           | 45,593.51  | 45,990.88        | -397.37                  |
| July 27, 2023<br>July 28, 2023  | Sale 46,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.09% Received<br>Accrued Interest of \$140.00      | 46,000.00           | 45,579.38  | 45,990.89        | -411.51                  |
| July 28, 2023<br>August 1, 2023 | Sale 40,000.00 Par Value of DNB Bank ASA<br>1.127% 16 Sep 2026 @ 89.95% Received Accrued<br>Interest of \$169.05                      | 40,000.00           | 35,978.00  | 39,546.00        | -3,568.00                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| August 9, 2023<br>August 10, 2023  | Sale 6,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 99.36% Received Accrued Interest of \$26.74       | 6,000.00            | 5,961.80   | 5,998.81         | -37.01                   |
| August 4, 2023<br>August 14, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of Fnma Tba 30yr Mpt 3.500% 8/15/46 @89.60742188 %                             | 75,000.00           | 67,205.57  | 68,929.69        | -1,724.12                |
| August 11, 2023<br>August 14, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.47% Received Accrued Interest of \$304.78 | 34,000.00           | 30,420.70  | 32,957.14        | -2,536.44                |
| August 4, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 8/15/53 @92.50976563 %                           | 200,000.00          | 185,019.53 | 185,000.00       | 19.53                    |
| August 8, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 8/15/53 @99.02539063 %                           | 200,000.00          | 198,050.78 | 198,289.06       | -238.28                  |
| August 7, 2023<br>August 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @86.54492188 %                           | 150,000.00          | 129,817.38 | 132,269.53       | -2,452.15                |
| August 16, 2023<br>August 18, 2023 | Sale 25,000.00 Par Value of Amgen Inc 5.65% 02 Mar 2053 @ 95.35% Received Accrued Interest of \$651.32                         | 25,000.00           | 23,838.50  | 25,119.90        | -1,281.40                |
| August 17, 2023<br>August 21, 2023 | Sale 5,000.00 Par Value of Amgen Inc 5.6% 02 Mar 2043 @ 95.05% Received Accrued Interest of \$131.44                           | 5,000.00            | 4,752.40   | 4,972.05         | -219.65                  |
| August 16, 2023<br>August 21, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 8/15/48 @96.49609375 %                     | 50,000.00           | 48,248.05  | 49,224.61        | -976.56                  |
| August 29, 2023<br>August 30, 2023 | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.16% Received Accrued Interest of \$292.56 | 87,000.00           | 86,267.93  | 86,741.27        | -473.34                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                |                     |            |                  |                          |
| August 29, 2023<br>August 30, 2023       | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.25% Received Accrued Interest of \$292.56 | 87,000.00           | 86,347.72  | 86,741.26        | -393.54                  |
| September 7, 2023<br>September 11, 2023  | Sale 10,000.00 Par Value of Goldman Sachs Group Inc/The 1.217% 06 Dec 2023 @ 98.90% Received Accrued Interest of \$32.12       | 10,000.00           | 9,890.10   | 10,000.00        | -109.90                  |
| September 8, 2023<br>September 11, 2023  | Sale 12,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.88% Received Accrued Interest of \$56.49  | 12,000.00           | 11,865.47  | 11,964.31        | -98.84                   |
| September 8, 2023<br>September 12, 2023  | Sale 10,000.00 Par Value of HCA Inc 5.5% 15 Jun 2047 @ 89.95% Received Accrued Interest of \$132.92                            | 10,000.00           | 8,995.30   | 11,053.19        | -2,057.89                |
| September 8, 2023<br>September 12, 2023  | Sale 10,000.00 Par Value of Macquarie Group Ltd Variable 2.871% 14 Jan 2033 @ 77.31% Received Accrued Interest of \$46.26      | 10,000.00           | 7,731.30   | 10,000.00        | -2,268.70                |
| September 11, 2023<br>September 12, 2023 | Sale 3,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 95.85% Received Accrued Interest of \$9.42                      | 3,000.00            | 2,875.54   | 2,954.28         | -78.74                   |
| September 1, 2023<br>September 14, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.9921875 %                              | 75,000.00           | 62,244.14  | 61,976.07        | 268.07                   |
| September 1, 2023<br>September 14, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 9/15/53 @89.46289063 %                             | 75,000.00           | 67,097.17  | 67,277.34        | -180.17                  |
| September 1, 2023<br>September 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 9/15/53 @91.86132813 %                           | 200,000.00          | 183,722.66 | 185,187.50       | -1,464.84                |
| September 1, 2023<br>September 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.09375 %                              | 150,000.00          | 129,140.63 | 129,978.52       | -837.89                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                             |                     |            |                  |                          |
| September 5, 2023<br>September 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.32617188 %                                        | 200,000.00          | 196,652.34 | 198,078.13       | -1,425.79                |
| September 19, 2023<br>September 20, 2023 | Sale 5,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 92.47% Received Accrued Interest of \$10.50  | 5,000.00            | 4,741.27   | 4,915.85         | -174.58                  |
| September 19, 2023<br>September 20, 2023 | Sale 22,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 96.12% Received Accrued Interest of \$83.40 | 22,000.00           | 21,146.64  | 21,688.98        | -542.34                  |
| September 14, 2023<br>September 21, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 9/15/53 @84.25585938 %                                  | 75,000.00           | 63,191.89  | 63,600.59        | -408.70                  |
| September 14, 2023<br>September 21, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 9/15/48 @97.05664063 %                                  | 50,000.00           | 48,528.32  | 48,259.77        | 268.55                   |
| September 20, 2023<br>September 22, 2023 | Sale 5,000.00 Par Value of Meta Platforms Inc 5.6% 15 May 2053 @ 99.19% Received Accrued Interest of \$108.11                               | 5,000.00            | 4,959.50   | 4,986.15         | -26.65                   |
| September 27, 2023<br>September 28, 2023 | Sale 178,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.65% Received Accrued Interest of \$599.04             | 178,000.00          | 175,588.22 | 178,058.96       | -2,470.74                |
| September 28, 2023<br>September 29, 2023 | Sale 89,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.61% Received Accrued Interest of \$310.22              | 89,000.00           | 87,758.71  | 89,029.48        | -1,270.77                |
| September 20, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @81.578125 %                                       | 150,000.00          | 122,367.19 | 124,271.48       | -1,904.29                |
| October 6, 2023<br>October 12, 2023      | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @77.78125 %                                          | 50,000.00           | 38,890.63  | 41,423.83        | -2,533.20                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                             |                     |            |                  |                          |
| October 5, 2023<br>October 12, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053 @90.85742188 %                                     | 125,000.00          | 113,571.78 | 118,647.46       | -5,075.68                |
| October 6, 2023<br>October 12, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @77.78125 %                                          | 75,000.00           | 58,335.94  | 62,323.24        | -3,987.30                |
| October 3, 2023<br>October 12, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053 @81.23632813 %                                     | 150,000.00          | 121,854.49 | 129,287.11       | -7,432.62                |
| October 4, 2023<br>October 12, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053 @87.75585938 %                                     | 200,000.00          | 175,511.72 | 183,859.38       | -8,347.66                |
| October 6, 2023<br>October 12, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @95.1015625 %                                      | 200,000.00          | 190,203.13 | 196,648.44       | -6,445.31                |
| October 6, 2023<br>October 12, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053 @92.68359375 %                                     | 225,000.00          | 208,538.09 | 216,931.64       | -8,393.55                |
| October 12, 2023<br>October 13, 2023 | Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.41% Received Accrued Interest of \$330.87              | 93,000.00           | 92,446.95  | 92,550.63        | -103.68                  |
| October 19, 2023<br>October 20, 2023 | Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 90.34% Received Accrued Interest of \$36.58 | 10,000.00           | 9,117.67   | 9,653.72         | -536.05                  |
| October 17, 2023<br>October 23, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Oct 48 @92.91601563 %                                 | 50,000.00           | 46,458.01  | 48,539.06        | -2,081.05                |
| October 13, 2023<br>October 23, 2023 | Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500%15 Oct 53 @96.609375 %                                 | 125,000.00          | 120,761.72 | 123,056.64       | -2,294.92                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                    |                     |            |                  |                          |
| October 23, 2023<br>October 24, 2023  | Sale 35,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>92.41% Received Accrued Interest of \$257.98 | 35,000.00           | 32,342.19  | 34,193.99        | -1,851.80                |
| October 24, 2023<br>October 25, 2023  | Sale 257,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.83%<br>Received Accrued Interest of \$877.73                  | 257,000.00          | 256,561.64 | 256,606.33       | -44.69                   |
| October 26, 2023<br>October 27, 2023  | Sale 165,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>98.75% Received Accrued Interest of \$562.96              | 165,000.00          | 162,943.95 | 164,811.41       | -1,867.46                |
| November 7, 2023<br>November 9, 2023  | Sale 5,000.00 Par Value of Energy Transfer LP 5%<br>15 May 2050 @ 78.86% Received Accrued Interest<br>of \$120.83                                  | 5,000.00            | 3,942.95   | 4,492.24         | -549.29                  |
| November 3, 2023<br>November 13, 2023 | Sale 300,000.00 Par Value 300,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000%15 Nov<br>2053 @82.4765625 %                                       | 300,000.00          | 247,429.69 | 244,031.25       | 3,398.44                 |
| November 2, 2023<br>November 13, 2023 | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47<br>@88.2109375 %                                         | 200,000.00          | 176,421.88 | 175,609.38       | 812.50                   |
| November 2, 2023<br>November 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Nov<br>2053 @91.2578125 %                                       | 125,000.00          | 114,072.27 | 113,618.16       | 454.11                   |
| November 7, 2023<br>November 13, 2023 | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Nov<br>2053 @94.51757813 %                                      | 225,000.00          | 212,664.55 | 208,582.03       | 4,082.52                 |
| November 7, 2023<br>November 13, 2023 | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@96.9921875 %                                         | 200,000.00          | 193,984.38 | 190,187.50       | 3,796.88                 |
| November 3, 2023<br>November 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Nov<br>2053 @79.42578125 %                                      | 125,000.00          | 99,282.23  | 97,338.87        | 1,943.36                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                       |                     |            |                  |                          |
| November 10, 2023<br>November 13, 2023 | Sale 261,000.00 Par Value of United States Of Amer<br>Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @<br>94.26% Received Accrued Interest of \$2,473.47 | 261,000.00          | 246,015.83 | 254,421.60       | -8,405.77                |
| November 14, 2023<br>November 20, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII Jumbo TBA 30yr MPT 5.500%15<br>Nov 2053 @98.21875 %                                    | 125,000.00          | 122,773.44 | 120,756.84       | 2,016.60                 |
| November 27, 2023<br>November 28, 2023 | Sale 46,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 102.02%<br>Received Accrued Interest of \$172.50                 | 46,000.00           | 46,929.39  | 46,148.37        | 781.02                   |
| November 27, 2023<br>November 28, 2023 | Sale 254,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Oct 2025 @ 100.20%<br>Received Accrued Interest of \$976.92                    | 254,000.00          | 254,502.75 | 253,705.23       | 797.52                   |
| November 28, 2023<br>November 29, 2023 | Sale 185,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>102.43% Received Accrued Interest of \$718.53                | 185,000.00          | 189,496.24 | 185,596.74       | 3,899.50                 |
| November 28, 2023<br>November 30, 2023 | Sale 40,000.00 Par Value of Santander UK Group<br>Holdings PLC Variable 2.896% 15 Mar 2032 @<br>80.67% Received Accrued Interest of \$241.33          | 40,000.00           | 32,269.20  | 33,586.80        | -1,317.60                |
| November 29, 2023<br>December 1, 2023  | Sale 5,000.00 Par Value of Wells Fargo & Co<br>Variable 3.35% 02 Mar 2033 @ 84.10% Received<br>Accrued Interest of \$41.41                            | 5,000.00            | 4,205.05   | 4,334.00         | -128.95                  |
| December 4, 2023<br>December 6, 2023   | Sale 10,000.00 Par Value of Amgen Inc 5.6% 02<br>Mar 2043 @ 98.65% Received Accrued Interest of<br>\$146.22                                           | 10,000.00           | 9,864.80   | 9,944.10         | -79.30                   |
| December 5, 2023<br>December 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @91.96289063 %                                         | 200,000.00          | 183,925.78 | 176,507.81       | 7,417.97                 |
| December 7, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500%15 Dec<br>2053 @82.5078125 %                                          | 125,000.00          | 103,134.77 | 99,394.53        | 3,740.24                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                        |                     |            |                  |                          |
| December 7, 2023<br>December 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@99.21875 %                               | 200,000.00          | 198,437.50 | 193,968.75       | 4,468.75                 |
| November 10, 2023<br>December 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000%15 Dec<br>2053 @94.171875 %, TBA Pair off              | 150,000.00          | 141,257.81 | 141,193.36       | 64.45                    |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of Wells Fargo & Co<br>Variable 3.35% 02 Mar 2033 @ 86.60% Received<br>Accrued Interest of \$47.92             | 5,000.00            | 4,330.00   | 4,334.00         | -4.00                    |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of Goldman Sachs Group<br>Inc/The Variable 2.383% 21 Jul 2032 @ 81.30%<br>Received Accrued Interest of \$47.66 | 5,000.00            | 4,064.75   | 4,093.75         | -29.00                   |
| December 18, 2023<br>December 20, 2023 | Sale 5,000.00 Par Value of JPMorgan Chase & Co<br>Variable 1.953% 04 Feb 2032 @ 81.27% Received<br>Accrued Interest of \$36.89         | 5,000.00            | 4,063.30   | 4,116.25         | -52.95                   |
| December 12, 2023<br>December 20, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of Gnmali Jumbo Tba 30yr Mpt 5.500%15 Dec<br>52 @99.81835938 %                    | 125,000.00          | 124,772.95 | 122,753.91       | 2,019.04                 |
| December 28, 2023<br>December 29, 2023 | Sale 201,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>102.47% Received Accrued Interest of \$696.77 | 201,000.00          | 205,954.88 | 201,790.73       | 4,164.15                 |
| December 29, 2023<br>January 2, 2024   | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 30 Nov 2028 @ 102.27%<br>Received Accrued Interest of \$197.23  | 50,000.00           | 51,136.66  | 50,196.70        | 939.96                   |
| December 29, 2023<br>January 2, 2024   | Sale 100,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>102.27% Received Accrued Interest of \$394.47 | 100,000.00          | 102,273.32 | 100,393.41       | 1,879.91                 |
| January 2, 2024<br>January 3, 2024     | Sale 42,000.00 Par Value of United States Treasury<br>Note/Bond 4.875% 31 Oct 2028 @ 104.06%<br>Received Accrued Interest of \$360.00  | 42,000.00           | 43,706.97  | 42,135.48        | 1,571.49                 |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                      |                     |            |                  |                          |
| January 4, 2024<br>January 16, 2024   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 1/15/54<br>@90.65429688 %                           | 150,000.00          | 135,981.45 | 133,171.88       | 2,809.57                 |
| January 10, 2024<br>January 16, 2024  | Sale 350,000.00 Par Value 350,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@93.92578125 %                           | 350,000.00          | 328,740.23 | 324,738.28       | 4,001.95                 |
| January 8, 2024<br>January 16, 2024   | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 1/15/54<br>@84.09375 %                              | 125,000.00          | 105,117.19 | 103,330.08       | 1,787.11                 |
| January 17, 2024<br>January 19, 2024  | Sale 5,000.00 Par Value of Global Payments Inc<br>5.95% 15 Aug 2052 @ 100.71% Received Accrued<br>Interest of \$127.26               | 5,000.00            | 5,035.65   | 4,236.45         | 799.20                   |
| January 18, 2024<br>January 22, 2024  | Sale 20,000.00 Par Value of Oracle Corp 3.95% 25<br>Mar 2051 @ 76.11% Received Accrued Interest of<br>\$256.75                       | 20,000.00           | 15,221.80  | 19,526.77        | -4,304.97                |
| January 12, 2024<br>January 22, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of GNMAII Jumbo TBA 30Yr MPT 5.500%<br>1/15/54 @100.90429688 %                  | 125,000.00          | 126,130.37 | 124,741.21       | 1,389.16                 |
| January 23, 2024<br>January 24, 2024  | Sale 200,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.72%<br>Received Accrued Interest of \$560.44 | 200,000.00          | 199,447.03 | 199,778.84       | -331.81                  |
| January 25, 2024<br>January 26, 2024  | Sale 94,000.00 Par Value of United States Treasury<br>Note/Bond 3.75% 31 Dec 2028 @ 98.70% Received<br>Accrued Interest of \$251.79  | 94,000.00           | 92,774.98  | 93,261.79        | -486.81                  |
| February 5, 2024<br>February 6, 2024  | Sale 38,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 102.77% Received<br>Accrued Interest of \$389.92  | 38,000.00           | 39,053.90  | 38,120.19        | 933.71                   |
| January 22, 2024<br>February 13, 2024 | Sale 350,000.00 Par Value 350,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@93.25 %                                 | 350,000.00          | 326,375.00 | 328,598.64       | -2,223.64                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                                      |                     |            |                  |                          |
| January 31, 2024<br>February 13, 2024 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.18554687 %                                                                 | 150,000.00          | 136,778.32 | 136,033.21       | 745.11                   |
| January 31, 2024<br>February 13, 2024 | Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.18554687 %                                                     | 150,000.00          | 136,778.32 | 136,033.21       | -745.11                  |
| January 22, 2024<br>February 13, 2024 | Reversal of Sale 350,000.00 Par Value 350,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.25 %                                                           | 350,000.00          | 326,375.00 | 328,598.64       | 2,223.64                 |
| January 31, 2024<br>February 13, 2024 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 2/15/54 @91.18554688 %                                                                 | 150,000.00          | 136,778.32 | 136,054.69       | 723.63                   |
| January 22, 2024<br>February 13, 2024 | Sale 350,000.00 Par Value 350,000.00 Current Face of Fnma Tba 30yr Mpt 4.000% 2/15/48 @93.25 %                                                                       | 350,000.00          | 326,375.00 | 329,041.02       | -2,666.02                |
| January 31, 2024<br>February 20, 2024 | Sale 125,000.00 Par Value 125,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 2/15/54 @100.84570313 %, Federal Short Term Loss of \$90.33                    | 125,000.00          | 126,057.13 | 126,147.46       | -90.33                   |
| March 11, 2024<br>March 12, 2024      | Sale 306,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.52% Received Accrued Interest of \$901.61, Federal Short Term Loss of \$555.31 | 306,000.00          | 304,537.10 | 305,092.41       | -555.31                  |
| March 11, 2024<br>March 12, 2024      | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.55% Received Accrued Interest of \$450.80, Federal Short Term Loss of \$236.08 | 153,000.00          | 152,310.13 | 152,546.21       | -236.08                  |
| March 4, 2024<br>March 13, 2024       | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @92.27929688 %, Federal Short Term Loss of \$1,511.71                          | 150,000.00          | 138,418.95 | 139,930.66       | -1,511.71                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                |                     |            |                  |                          |
| March 5, 2024<br>March 13, 2024  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 3/15/54 @92.421875 %, Federal Short Term Loss of \$1,730.47                                      | 200,000.00          | 184,843.75 | 186,574.22       | -1,730.47                |
| March 13, 2024<br>March 15, 2024 | Sale 10,000.00 Par Value of PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034 @ 96.71% Received Accrued Interest of \$71.80, Federal Long Term Loss of \$379.14 | 10,000.00           | 9,671.00   | 10,050.14        | -379.14                  |
| March 1, 2024<br>March 20, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of Gnmair Jumbo TBA 30yr Mpt 5.500% 15 Mar 2053 @99.51171875 %, Federal Short Term Loss of \$1,625.98                        | 125,000.00          | 124,389.65 | 126,015.63       | -1,625.98                |
| March 19, 2024<br>March 20, 2024 | Sale 4,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.91% Received Accrued Interest of \$15.88, Federal Short Term Loss of \$15.84                | 4,000.00            | 3,876.56   | 3,892.40         | -15.84                   |
| March 20, 2024<br>March 21, 2024 | Sale 11,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.06% Received Accrued Interest of \$44.95, Federal Short Term Loss of \$27.64               | 11,000.00           | 10,676.45  | 10,704.09        | -27.64                   |
| March 26, 2024<br>March 27, 2024 | Sale 119,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.06% Received Accrued Interest of \$371.07, Federal Short Term Gain of \$200.64           | 119,000.00          | 119,075.31 | 118,874.67       | 200.64                   |
| March 27, 2024<br>March 28, 2024 | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.91% Received Accrued Interest of \$488.57, Federal Short Term Loss of \$465.31                | 78,000.00           | 77,149.92  | 77,615.23        | -465.31                  |
| March 27, 2024<br>March 28, 2024 | Sale 240,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @                                                                                              | 240,000.00          | 240,173.44 | 239,747.24       | 426.20                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
|                                  | 100.07% Received Accrued Interest of \$776.09,<br>Federal Short Term Gain of \$426.20                                                                                           |                     |            |                  |                          |
| April 5, 2024<br>April 11, 2024  | Sale 350,000.00 Par Value 350,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@91.640625 %, Federal Short Term Loss of<br>\$2,705.08                              | 350,000.00          | 320,742.19 | 323,447.27       | -2,705.08                |
| April 10, 2024<br>April 11, 2024 | Sale 87,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Mar 2027 @ 98.59% Received<br>Accrued Interest of \$271.28, Federal Short Term<br>Loss of \$1,169.88   | 87,000.00           | 85,773.49  | 86,943.37        | -1,169.88                |
| March 28, 2024<br>April 18, 2024 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of Gnmiii Jumbo TBA 30yr MPT 5.500%<br>4/15/53 @100.01367188 %, Federal Short Term<br>Gain of \$651.86                     | 125,000.00          | 125,017.09 | 124,365.23       | 651.86                   |
| April 24, 2024<br>April 25, 2024 | Sale 216,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.16%<br>Received Accrued Interest of \$663.93, Federal Short<br>Term Loss of \$1,412.56   | 216,000.00          | 214,183.25 | 215,595.81       | -1,412.56                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.41% Received Accrued Interest of \$351.64,<br>Federal Short Term Loss of \$2,410.30 | 120,000.00          | 116,886.04 | 119,296.34       | -2,410.30                |
| May 7, 2024<br>May 8, 2024       | Sale 98,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Apr 2027 @ 99.68% Received<br>Accrued Interest of \$277.13, Federal Short Term<br>Loss of \$101.53      | 98,000.00           | 97,684.65  | 97,786.18        | -101.53                  |
| May 9, 2024<br>May 10, 2024      | Sale 40,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 94.11% Received<br>Accrued Interest of \$396.98, Federal Short Term<br>Loss of \$1,201.72   | 40,000.00           | 37,643.64  | 38,845.36        | -1,201.72                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                      |                     |            |                  |                          |
| May 7, 2024<br>May 13, 2024    | Sale 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @91.203125 %, Federal Short Term Loss of \$1,503.90                            | 350,000.00          | 319,210.94 | 320,714.84       | -1,503.90                |
| April 25, 2024<br>May 20, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @97.890625 %, Federal Short Term Loss of \$1,555.66                      | 75,000.00           | 73,417.97  | 74,973.63        | -1,555.66                |
| April 30, 2024<br>May 20, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.18164062 %, Federal Short Term Loss of \$445.80                      | 25,000.00           | 24,545.41  | 24,991.21        | -445.80                  |
| April 30, 2024<br>May 20, 2024 | Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.18164062 %                                               | 25,000.00           | 24,545.41  | 24,991.21        | 445.80                   |
| April 25, 2024<br>May 20, 2024 | Reversal of Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @97.890625 %                                                 | 75,000.00           | 73,417.97  | 74,973.63        | 1,555.66                 |
| April 25, 2024<br>May 20, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @97.890625 %, Federal Short Term Loss of \$1,555.66                      | 75,000.00           | 73,417.97  | 74,973.63        | -1,555.66                |
| April 30, 2024<br>May 20, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.18164063 %, Federal Short Term Loss of \$445.80                      | 25,000.00           | 24,545.41  | 24,991.21        | -445.80                  |
| May 29, 2024<br>May 30, 2024   | Sale 210,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.77% Received Accrued Interest of \$834.58, Federal Short Term Loss of \$316.98 | 210,000.00          | 209,525.23 | 209,842.21       | -316.98                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                           |                     |            |                  |                          |
| May 29, 2024<br>May 30, 2024   | Sale 506,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.86% Received Accrued Interest of \$1,907.81, Federal Short Term Gain of \$39.76     | 506,000.00          | 505,291.32 | 505,251.56       | 39.76                    |
| May 31, 2024<br>June 3, 2024   | Sale 245,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.39% Received Accrued Interest of \$1,046.91, Federal Short Term Gain of \$1,314.38 | 245,000.00          | 245,951.99 | 244,637.61       | 1,314.38                 |
| June 10, 2024<br>June 11, 2024 | Sale 116,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.52% Received Accrued Interest of \$382.99, Federal Short Term Loss of \$157.32        | 116,000.00          | 115,448.51 | 115,605.83       | -157.32                  |
| May 29, 2024<br>June 13, 2024  | Sale 350,000.00 Par Value 350,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/54 @89.875 %, Federal Short Term Loss of \$4,826.17                                    | 350,000.00          | 314,562.50 | 319,388.67       | -4,826.17                |
| May 23, 2024<br>June 20, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.15039062 %, Federal Short Term Gain of \$84.47                            | 25,000.00           | 24,787.60  | 24,703.13        | 84.47                    |
| May 23, 2024<br>June 20, 2024  | Reversal of Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.15039062 %                                                    | 25,000.00           | 24,787.60  | 24,703.13        | -84.47                   |
| June 3, 2024<br>June 20, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.52148438 %, Federal Short Term Gain of \$1,316.89                         | 75,000.00           | 74,641.11  | 73,324.22        | 1,316.89                 |
| May 23, 2024<br>June 20, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmaii Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.15039063 %, Federal Short Term Gain of \$279.79                           | 25,000.00           | 24,787.60  | 24,507.81        | 279.79                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                                                                               | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                |                                                                                                                                                                           |                     |                        |                        |                          |
| June 20, 2024<br>June 21, 2024          | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.44%<br>Received Accrued Interest of \$601.25, Federal Short Term Gain of \$1,459.06 | 92,000.00           | 93,322.98              | 91,863.92              | 1,459.06                 |
| June 25, 2024<br>June 26, 2024          | Sale 204,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.24% Received Accrued Interest of \$706.48, Federal Short Term Gain of \$733.30     | 204,000.00          | 204,483.75             | 203,750.45             | 733.30                   |
| June 26, 2024<br>June 27, 2024          | Sale 205,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.18% Received Accrued Interest of \$737.24, Federal Short Term Gain of \$612.20     | 205,000.00          | 205,361.43             | 204,749.23             | 612.20                   |
| June 26, 2024<br>June 27, 2024          | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.74% Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,029.06     | 126,000.00          | 126,933.86             | 125,904.80             | 1,029.06                 |
| <b>Total Sales</b>                      |                                                                                                                                                                           |                     | <b>\$15,264,167.84</b> | <b>\$15,332,641.47</b> | <b>-\$61,682.59</b>      |
| <b>Total Goldman, Sachs and Co 0005</b> |                                                                                                                                                                           |                     | <b>\$38,849,158.37</b> | <b>\$38,917,632.00</b> | <b>-\$61,682.59</b>      |
| <i>J.P. Morgan Securities LLC 0187</i>  |                                                                                                                                                                           |                     |                        |                        |                          |
| <b>Purchases</b>                        |                                                                                                                                                                           |                     |                        |                        |                          |
| July 11, 2023<br>July 12, 2023          | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 95.25% Paid Accrued Interest of \$195.43                                            | 32,000.00           | 30,480.00              | 30,480.00              |                          |
| July 12, 2023<br>July 13, 2023          | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 96.57% Paid Accrued Interest of \$99.40                                             | 16,000.00           | 15,451.25              | 15,451.25              |                          |
| June 8, 2023<br>July 13, 2023           | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.62890625 %                                                                  | 125,000.00          | 102,036.13             | 102,036.13             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                |                     |            |                  |                          |
| July 18, 2023<br>July 19, 2023   | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.52% Paid Accrued Interest of \$260.09 | 38,000.00           | 37,055.94  | 37,055.94        |                          |
| July 18, 2023<br>July 19, 2023   | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 97.27% Paid Accrued Interest of \$150.58 | 22,000.00           | 21,398.43  | 21,398.43        |                          |
| June 13, 2023<br>July 20, 2023   | Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 7/15/53 @98.74609375 %                 | 50,000.00           | 49,373.05  | 49,373.05        |                          |
| July 24, 2023<br>July 31, 2023   | Purchase 123,000.00 Par Value of US Treasury 4.875% 31 Jul 2025 @ 99.95%                                                       | 123,000.00          | 122,935.53 | 122,935.53       |                          |
| July 20, 2023<br>July 31, 2023   | Purchase 367,000.00 Par Value of US Treasury 4.875% 31 Jul 2025 @ 99.88%                                                       | 367,000.00          | 366,550.29 | 366,550.29       |                          |
| July 25, 2023<br>July 31, 2023   | Purchase 115,000.00 Par Value of WI Treasury Sec 4% 31 Jul 2028 @ 99.93%                                                       | 115,000.00          | 114,922.81 | 114,922.81       |                          |
| July 24, 2023<br>July 31, 2023   | Purchase 55,000.00 Par Value of WI Treasury Sec 4% 31 Jul 2028 @ 100.11%                                                       | 55,000.00           | 55,061.59  | 55,061.59        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.55078125 %                       | 125,000.00          | 101,938.48 | 101,938.48       |                          |
| July 7, 2023<br>August 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/53 @94.9296875 %                        | 125,000.00          | 118,662.11 | 118,662.11       |                          |
| July 7, 2023<br>August 14, 2023  | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.78125 %                          | 225,000.00          | 217,757.81 | 217,757.81       |                          |
| July 7, 2023<br>August 14, 2023  | Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.78125 %              | 225,000.00          | 217,757.81 | 217,757.81       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                            |                     |            |                  |                          |
| July 7, 2023<br>August 14, 2023    | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 8/15/53 @94.9296875 %  | 125,000.00          | 118,662.11 | 118,662.11       |                          |
| June 30, 2023<br>August 14, 2023   | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000% 8/15/53 @81.55078125 % | 125,000.00          | 101,938.48 | 101,938.48       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 8/15/53<br>@81.55078125 %             | 125,000.00          | 101,938.48 | 101,938.48       |                          |
| July 7, 2023<br>August 14, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 8/15/53<br>@94.9296875 %              | 125,000.00          | 118,662.11 | 118,662.11       |                          |
| July 7, 2023<br>August 14, 2023    | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 8/15/53<br>@96.78125 %                | 225,000.00          | 217,757.81 | 217,757.81       |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 25,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.22%                                              | 25,000.00           | 24,556.21  | 24,556.21        |                          |
| August 4, 2023<br>August 15, 2023  | Purchase 63,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.43%                                              | 63,000.00           | 62,008.03  | 62,008.03        |                          |
| August 7, 2023<br>August 15, 2023  | Purchase 31,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.39%                                              | 31,000.00           | 30,501.51  | 30,501.51        |                          |
| August 8, 2023<br>August 15, 2023  | Purchase 32,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.81%                                              | 32,000.00           | 31,619.71  | 31,619.71        |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 32,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 99.40%                                              | 32,000.00           | 31,809.06  | 31,809.06        |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 26,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 99.40%                                              | 26,000.00           | 25,844.86  | 25,844.86        |                          |
| July 14, 2023<br>August 21, 2023   | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>8/15/48 @98.44921875 %       | 50,000.00           | 49,224.61  | 49,224.61        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                  |                     |            |                  |                          |
| July 14, 2023<br>August 21, 2023     | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 8/15/48 @98.44921875 % | 50,000.00           | 49,224.61  | 49,224.61        |                          |
| July 14, 2023<br>August 21, 2023     | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>8/15/48 @98.44921875 %             | 50,000.00           | 49,224.61  | 49,224.61        |                          |
| August 22, 2023<br>August 31, 2023   | Purchase 32,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 97.08% Paid<br>Accrued Interest of \$60.87     | 32,000.00           | 31,065.07  | 31,065.07        |                          |
| August 23, 2023<br>August 31, 2023   | Purchase 23,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 98.23% Paid<br>Accrued Interest of \$43.75     | 23,000.00           | 22,593.35  | 22,593.35        |                          |
| August 22, 2023<br>August 31, 2023   | Purchase 7,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 97.08% Paid<br>Accrued Interest of \$13.32      | 7,000.00            | 6,795.48   | 6,795.48         |                          |
| August 28, 2023<br>August 31, 2023   | Purchase 161,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 31 Aug 2025 USD<br>'BG-2025' @ 99.71%               | 161,000.00          | 160,530.77 | 160,530.77       |                          |
| August 24, 2023<br>August 31, 2023   | Purchase 186,000.00 Par Value of US Treasury N/B<br>4.375% 31 Aug 2028 @ 99.98%                                                  | 186,000.00          | 185,958.64 | 185,958.64       |                          |
| August 28, 2023<br>August 31, 2023   | Purchase 161,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Aug 2025 @ 99.94%                                     | 161,000.00          | 160,909.18 | 160,909.18       |                          |
| August 30, 2023<br>August 31, 2023   | Purchase 160,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Aug 2025 @ 100.28%                                    | 160,000.00          | 160,450.00 | 160,450.00       |                          |
| August 28, 2023<br>August 31, 2023   | Reversal of Purchase 161,000.00 Par Value of<br>UNITED STATES OF AMER TREAS NOTES 0% NTS<br>31 Aug 2025 USD 'BG-2025' @ 99.71%   | 161,000.00          | 160,530.77 | 160,530.77       |                          |
| August 31, 2023<br>September 1, 2023 | Purchase 30,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.80% Paid Accrued<br>Interest of \$57.17                | 30,000.00           | 29,639.06  | 29,639.06        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                             |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @95.34765625 %                                    | 125,000.00          | 119,184.57 | 119,184.57       |                          |
| August 8, 2023<br>September 14, 2023  | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @95.34765625 %                        | 125,000.00          | 119,184.57 | 119,184.57       |                          |
| August 3, 2023<br>September 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @79.08984375 %                                    | 125,000.00          | 98,862.30  | 98,862.30        |                          |
| August 8, 2023<br>September 14, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @95.34765625 %                                    | 125,000.00          | 119,184.57 | 119,184.57       |                          |
| September 25, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.11% Paid Accrued Interest of \$11.12              | 44,000.00           | 44,048.34  | 44,048.34        |                          |
| October 18, 2023<br>October 19, 2023  | Purchase 10,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.70% Paid Accrued Interest of \$68.44 | 10,000.00           | 9,169.63   | 9,169.63         |                          |
| October 19, 2023<br>October 20, 2023  | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.62% Paid Accrued Interest of \$41.70  | 6,000.00            | 5,496.93   | 5,496.93         |                          |
| October 24, 2023<br>October 25, 2023  | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.07% Paid Accrued Interest of \$22.11                | 7,000.00            | 6,935.20   | 6,935.20         |                          |
| October 25, 2023<br>October 26, 2023  | Purchase 5,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.09% Paid Accrued Interest of \$16.43                | 5,000.00            | 4,954.74   | 4,954.74         |                          |
| October 25, 2023<br>October 31, 2023  | Purchase 251,000.00 Par Value of United States Of Amer Treas Notes 5.125% Nts 31 Oct 2025 USD 'BJ-2025' @ 99.88%                            | 251,000.00          | 250,686.25 | 250,686.25       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                             |                     |            |                  |                          |
| October 24, 2023<br>October 31, 2023  | Purchase 327,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.91%                                   | 327,000.00          | 326,692.64 | 326,692.64       |                          |
| October 20, 2023<br>October 31, 2023  | Purchase 219,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.81%                                   | 219,000.00          | 218,588.56 | 218,588.56       |                          |
| October 6, 2023<br>November 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.71484375 %                   | 50,000.00           | 38,857.42  | 38,857.42        |                          |
| October 6, 2023<br>November 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.13671875 %                 | 125,000.00          | 92,670.90  | 92,670.90        |                          |
| October 6, 2023<br>November 13, 2023  | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.71484375 %       | 50,000.00           | 38,857.42  | 38,857.42        |                          |
| October 6, 2023<br>November 13, 2023  | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.13671875 %     | 125,000.00          | 92,670.90  | 92,670.90        |                          |
| November 6, 2023<br>November 13, 2023 | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.13671875 %                 | 125,000.00          | 92,670.90  | 92,670.90        |                          |
| October 6, 2023<br>November 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @77.71484375 %                   | 50,000.00           | 38,857.42  | 38,857.42        |                          |
| October 17, 2023<br>November 20, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @80.046875 %             | 75,000.00           | 60,035.16  | 60,035.16        |                          |
| October 17, 2023<br>November 20, 2023 | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @80.046875 % | 75,000.00           | 60,035.16  | 60,035.16        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                        |                     |            |                  |                          |
| October 17, 2023<br>November 20, 2023  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%15<br>Nov 2053 @80.046875 %                                  | 75,000.00           | 60,035.16  | 60,035.16        |                          |
| November 17, 2023<br>November 30, 2023 | Purchase 24,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @ 99.61%<br>Paid Accrued Interest of \$46.98                     | 24,000.00           | 23,907.04  | 23,907.04        |                          |
| November 16, 2023<br>November 30, 2023 | Purchase 16,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @ 99.23%<br>Paid Accrued Interest of \$31.32                     | 16,000.00           | 15,877.03  | 15,877.03        |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @75.60546875 %, TBA Pair off                        | 125,000.00          | 94,506.84  | 94,506.84        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 3,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 103.78%<br>Paid Accrued Interest of \$11.13                      | 3,000.00            | 3,113.32   | 3,113.32         |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%15<br>Dec 50 @82.37109375 %                                  | 75,000.00           | 61,778.32  | 61,778.32        |                          |
| December 7, 2023<br>January 16, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR 5.000% 15 Jan 2050<br>@97.15234375 %                                         | 225,000.00          | 218,592.77 | 218,592.77       |                          |
| December 7, 2023<br>January 16, 2024   | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR<br>5.000% 15 Jan 2050 @97.15234375 %                             | 225,000.00          | 218,592.77 | 218,592.77       |                          |
| January 11, 2024<br>January 16, 2024   | Purchase 265,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Jan 2027 Usd<br>'Aj-2027' @ 99.76% Paid Accrued Interest of<br>\$29.12 | 265,000.00          | 264,369.10 | 264,369.10       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                     |                     |            |                  |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Umps TBA 30yr Mpt 5.500% 1/15/54<br>@99.2734375 %                         | 25,000.00           | 24,818.36  | 24,818.36        |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@97.15234375 %                      | 225,000.00          | 218,592.77 | 218,592.77       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 1/15/54<br>@79 %                               | 125,000.00          | 98,750.00  | 98,750.00        |                          |
| December 12, 2023<br>January 22, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.80859375 %                | 75,000.00           | 63,606.45  | 63,606.45        |                          |
| December 12, 2023<br>January 22, 2024 | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 1/15/54 @84.80859375 %    | 75,000.00           | 63,606.45  | 63,606.45        |                          |
| December 12, 2023<br>January 22, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.80859375 %                | 75,000.00           | 63,606.45  | 63,606.45        |                          |
| January 22, 2024<br>January 31, 2024  | Purchase 126,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.83%               | 126,000.00          | 125,784.99 | 125,784.99       |                          |
| January 24, 2024<br>January 31, 2024  | Purchase 255,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.83%               | 255,000.00          | 254,561.72 | 254,561.72       |                          |
| January 31, 2024<br>February 1, 2024  | Purchase 50,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 104.14%<br>Paid Accrued Interest of \$482.14 | 50,000.00           | 52,070.32  | 52,070.32        |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.23828125 %                      | 250,000.00          | 245,595.70 | 245,595.70       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                   |                     |            |                  |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@80.6953125 %                     | 125,000.00          | 100,869.14 | 100,869.14       |                          |
| January 10, 2024<br>February 13, 2024  | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000% 2/15/54 @80.6953125 %         | 125,000.00          | 100,869.14 | 100,869.14       |                          |
| January 4, 2024<br>February 13, 2024   | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 2/15/54 @98.23828125 %        | 250,000.00          | 245,595.70 | 245,595.70       |                          |
| January 4, 2024<br>February 13, 2024   | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.23828125 %                    | 250,000.00          | 245,595.70 | 245,595.70       |                          |
| January 4, 2024<br>February 13, 2024   | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.85546875 %                  | 25,000.00           | 24,963.87  | 24,963.87        |                          |
| January 10, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@80.6953125 %                     | 125,000.00          | 100,869.14 | 100,869.14       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 195,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.80%                                   | 195,000.00          | 188,753.91 | 188,753.91       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 199,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.58%<br>Paid Accrued Interest of \$328.02 | 199,000.00          | 196,176.98 | 196,176.98       |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.6875 %                  | 75,000.00           | 65,015.63  | 65,015.63        |                          |
| January 12, 2024<br>February 20, 2024  | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 2.500% 2/15/51 @86.6875 %      | 75,000.00           | 65,015.63  | 65,015.63        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                                 |                     |            |                  |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.6875 %                                                | 75,000.00           | 65,015.63  | 65,015.63        |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 115,000.00 Par Value of USA Treasury Nts<br>4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.82%                                                                 | 115,000.00          | 114,794.96 | 114,794.96       |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 58,000.00 Par Value of USA Treasury Nts<br>4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.69%                                                                  | 58,000.00           | 57,819.17  | 57,819.17        |                          |
| March 11, 2024<br>March 12, 2024       | Purchase 154,000.00 Par Value of United States Of<br>Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000<br>'Bond 02/44' @ 101.68% Paid Accrued Interest of<br>\$495.00 | 154,000.00          | 156,590.35 | 156,590.35       |                          |
| January 26, 2024<br>March 13, 2024     | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 3/15/54<br>@98.015625 %                                                    | 250,000.00          | 245,039.06 | 245,039.06       |                          |
| January 26, 2024<br>March 13, 2024     | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 3/15/54 @98.015625 %                                        | 250,000.00          | 245,039.06 | 245,039.06       |                          |
| January 26, 2024<br>March 13, 2024     | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 3/15/54<br>@98.015625 %                                                    | 250,000.00          | 245,039.06 | 245,039.06       |                          |
| February 7, 2024<br>March 13, 2024     | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051<br>@79.609375 %                                                  | 125,000.00          | 99,511.72  | 99,511.72        |                          |
| February 7, 2024<br>March 13, 2024     | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053<br>@99.6328125 %                                                 | 25,000.00           | 24,908.20  | 24,908.20        |                          |
| February 28, 2024<br>March 13, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 3/15/54<br>@81.8007813 %                                                   | 100,000.00          | 81,800.78  | 81,800.78        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                |                     |            |                  |                          |
| March 13, 2024<br>March 15, 2024   | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 98.47%<br>Paid Accrued Interest of \$22.31    | 7,000.00            | 6,892.81   | 6,892.81         |                          |
| February 7, 2024<br>March 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmair Jumbo Tba 30yr Mpt 2.500% 3/15/51 @85.6015625 %                  | 75,000.00           | 64,201.17  | 64,201.17        |                          |
| February 7, 2024<br>March 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmair Jumbo Tba 30yr Mpt 2.500% 3/15/51 @85.6015625 %                  | 75,000.00           | 64,201.17  | 64,201.17        |                          |
| February 7, 2024<br>March 20, 2024 | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of Gnmair Jumbo Tba 30yr Mpt 2.500% 3/15/51 @85.6015625 %      | 75,000.00           | 64,201.17  | 64,201.17        |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 240,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$27.05 | 240,000.00          | 238,800.00 | 238,800.00       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44% Paid Accrued Interest of \$18.60 | 165,000.00          | 164,079.76 | 164,079.76       |                          |
| April 5, 2024<br>April 10, 2024    | Purchase 350,000.00 Par Value of JPMorgan Chase Financial 10 Jun 2025 @ 100.00%                                                | 350,000.00          | 350,000.00 | 350,000.00       |                          |
| March 6, 2024<br>April 11, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/54 @97.765625 %                         | 125,000.00          | 122,207.03 | 122,207.03       |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/54 @83.24609375 %                       | 100,000.00          | 83,246.09  | 83,246.09        |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/54 @79.46484375 %                       | 125,000.00          | 99,331.05  | 99,331.05        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                            |                     |            |                  |                          |
| March 5, 2024<br>April 11, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 4/15/54<br>@99.23828125 %               | 25,000.00           | 24,809.57  | 24,809.57        |                          |
| March 1, 2024<br>April 18, 2024  | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>4/15/54 @84.83984375 %       | 75,000.00           | 63,629.88  | 63,629.88        |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 214,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2026 USD<br>'BA-2026' @ 99.93%         | 214,000.00          | 213,858.96 | 213,858.96       |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 107,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2026 USD<br>'BA-2026' @ 99.93%         | 107,000.00          | 106,929.48 | 106,929.48       |                          |
| April 29, 2024<br>May 1, 2024    | Purchase 10,000.00 Par Value of Boeing Co 6.528%<br>01 May 2034 @ 100.00%                                                  | 10,000.00           | 10,000.00  | 10,000.00        |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.1484375 %              | 125,000.00          | 97,685.55  | 97,685.55        |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.80859375 %             | 100,000.00          | 81,808.59  | 81,808.59        |                          |
| April 8, 2024<br>May 13, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %               | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 8, 2024<br>May 13, 2024    | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 5/15/54 @96.578125 %   | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 3, 2024<br>May 13, 2024    | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 5/15/50 @81.80859375 % | 100,000.00          | 81,808.59  | 81,808.59        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                     |                     |            |                  |                          |
| April 3, 2024<br>May 13, 2024  | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.000% 5/15/50 @78.1484375 %           | 125,000.00          | 97,685.55  | 97,685.55        |                          |
| April 3, 2024<br>May 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.80859375 %                      | 100,000.00          | 81,808.59  | 81,808.59        |                          |
| April 8, 2024<br>May 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %                        | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 3, 2024<br>May 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.1484375 %                       | 125,000.00          | 97,685.55  | 97,685.55        |                          |
| May 14, 2024<br>May 15, 2024   | Purchase 62,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.44%                                                     | 62,000.00           | 62,271.25  | 62,271.25        |                          |
| May 15, 2024<br>May 17, 2024   | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>100.16% Paid Accrued Interest of \$2.62 | 11,000.00           | 11,017.61  | 11,017.61        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.09765625 %              | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| April 10, 2024<br>May 20, 2024 | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of Gnmaii Jumbo Tba 30yr<br>Mpt 2.500% 5/15/2051 @83.09765625 %  | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.09765625 %              | 75,000.00           | 62,323.24  | 62,323.24        |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 400,000.00 Par Value 400,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77.03125 %                         | 400,000.00          | 308,125.00 | 308,125.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                 |                     |                        |                        |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @80.65625 %                           | 100,000.00          | 80,656.25              | 80,656.25              |                          |
| June 13, 2024<br>June 14, 2024 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.31% Paid Accrued Interest of \$147.04 | 39,000.00           | 39,511.88              | 39,511.88              |                          |
| May 3, 2024<br>June 20, 2024   | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/54 @83.40234375 %                  | 75,000.00           | 62,551.76              | 62,551.76              |                          |
| June 14, 2024<br>June 20, 2024 | Purchase 150,000.00 Par Value of JP Morgan 7.1% 18 Sep 2025 @ 100.00%                                                           | 150,000.00          | 150,000.00             | 150,000.00             |                          |
| May 3, 2024<br>June 20, 2024   | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/54 @83.40234375 %      | 75,000.00           | 62,551.76              | 62,551.76              |                          |
| May 3, 2024<br>June 20, 2024   | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 6/15/54 @83.40234375 %                  | 75,000.00           | 62,551.76              | 62,551.76              |                          |
| <b>Total Purchases</b>         |                                                                                                                                 |                     | <b>\$13,784,763.25</b> | <b>\$13,784,763.25</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                 |                     |                        |                        |                          |
| July 11, 2023<br>July 12, 2023 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.45% Received Accrued Interest of \$126.09      | 40,000.00           | 28,578.12              | 34,428.01              | -5,849.89                |
| July 12, 2023<br>July 13, 2023 | Sale 20,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.51% Received Accrued Interest of \$64.13       | 20,000.00           | 14,501.80              | 17,214.01              | -2,712.21                |
| July 7, 2023<br>July 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/53 @94.87695313 %                            | 125,000.00          | 118,596.19             | 120,673.83             | -2,077.64                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                   |                     |            |                  |                          |
| June 30, 2023<br>July 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.42382813 %                              | 125,000.00          | 101,779.79 | 102,036.13       | -256.34                  |
| July 7, 2023<br>July 13, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 7/15/53 @96.75195313 %                              | 225,000.00          | 217,691.89 | 221,396.48       | -3,704.59                |
| July 18, 2023<br>July 19, 2023 | Sale 47,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.29% Received Accrued Interest of \$166.03        | 47,000.00           | 34,447.85  | 40,452.92        | -6,005.07                |
| July 18, 2023<br>July 19, 2023 | Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.10% Received Accrued Interest of \$98.91         | 28,000.00           | 20,469.14  | 24,099.60        | -3,630.46                |
| July 14, 2023<br>July 20, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 7/15/53 @98.42773438 %                        | 50,000.00           | 49,213.87  | 49,373.05        | -159.18                  |
| July 20, 2023<br>July 21, 2023 | Sale 379,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.54% Received Accrued Interest of \$1,000.28 | 379,000.00          | 377,270.34 | 378,197.55       | -927.21                  |
| July 20, 2023<br>July 21, 2023 | Sale 190,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.63% Received Accrued Interest of \$501.46   | 190,000.00          | 189,293.60 | 189,597.71       | -304.11                  |
| July 24, 2023<br>July 25, 2023 | Sale 128,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.61% Received Accrued Interest of \$402.17   | 128,000.00          | 127,505.00 | 127,728.98       | -223.98                  |
| July 24, 2023<br>July 25, 2023 | Sale 57,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 May 2028 @ 97.86% Received Accrued Interest of \$310.50    | 57,000.00           | 55,780.84  | 56,531.48        | -750.64                  |
| July 25, 2023<br>July 26, 2023 | Sale 119,000.00 Par Value of United States Treasury Note/Bond 3.625% 31 May 2028 @ 97.69% Received Accrued Interest of \$660.03   | 119,000.00          | 116,250.44 | 118,021.88       | -1,771.44                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                                                          |                     |            |                  |                          |
| August 4, 2023<br>August 7, 2023   | Sale 67,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.82%<br>Received Accrued Interest of \$554.39                                        | 67,000.00           | 60,177.88  | 64,944.95        | -4,767.07                |
| August 7, 2023<br>August 8, 2023   | Sale 33,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.79%<br>Received Accrued Interest of \$276.31                                        | 33,000.00           | 29,629.69  | 31,987.80        | -2,358.11                |
| August 8, 2023<br>August 9, 2023   | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.22%<br>Received Accrued Interest of \$288.03                                        | 34,000.00           | 30,674.32  | 32,957.13        | -2,282.81                |
| August 10, 2023<br>August 11, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.77%<br>Received Accrued Interest of \$294.73                                        | 34,000.00           | 30,862.60  | 32,957.14        | -2,094.54                |
| August 10, 2023<br>August 11, 2023 | Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 90.77%<br>Received Accrued Interest of \$234.05                                        | 27,000.00           | 24,508.54  | 26,171.84        | -1,663.30                |
| August 10, 2023<br>August 11, 2023 | Sale 27,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.67%<br>Received Accrued Interest of \$234.05                                        | 27,000.00           | 24,211.23  | 26,171.84        | -1,960.61                |
| August 3, 2023<br>August 14, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @78.96875 %                                                                        | 125,000.00          | 98,710.94  | 101,938.48       | -3,227.54                |
| August 8, 2023<br>August 14, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/53 @95.28125 %                                                                        | 125,000.00          | 119,101.56 | 118,662.11       | 439.45                   |
| August 16, 2023<br>August 18, 2023 | Sale 70,000.00 Par Value 2,855.05 Current Face of Educational Funding of the South Inc EFOTS 2011-1 A2 Flt 25 Apr 2035 @99.828125 % Received Accrued Interest of \$11.36 | 2,855.00            | 2,850.14   | 2,755.80         | 94.34                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                    |                     |            |                  |                          |
| August 22, 2023<br>August 23, 2023       | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.40%<br>Received Accrued Interest of \$358.02  | 34,000.00           | 30,737.02  | 32,925.38        | -2,188.36                |
| August 22, 2023<br>August 23, 2023       | Sale 8,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.40%<br>Received Accrued Interest of \$84.24    | 8,000.00            | 7,232.24   | 7,747.15         | -514.91                  |
| August 23, 2023<br>August 24, 2023       | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.53%<br>Received Accrued Interest of \$265.88  | 25,000.00           | 22,881.66  | 24,209.84        | -1,328.18                |
| August 24, 2023<br>August 25, 2023       | Sale 190,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.82%<br>Received Accrued Interest of \$532.44 | 190,000.00          | 187,752.74 | 189,434.91       | -1,682.17                |
| August 28, 2023<br>August 29, 2023       | Sale 168,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.42%<br>Received Accrued Interest of \$628.86  | 168,000.00          | 167,024.73 | 167,843.64       | -818.91                  |
| August 30, 2023<br>August 31, 2023       | Sale 167,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.73%<br>Received Accrued Interest of \$668.23  | 167,000.00          | 166,555.52 | 166,844.57       | -289.05                  |
| September 25, 2023<br>September 26, 2023 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 97.84%<br>Received Accrued Interest of \$293.91  | 46,000.00           | 45,005.78  | 45,863.19        | -857.41                  |
| October 6, 2023<br>October 12, 2023      | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @77.625 %                                   | 50,000.00           | 38,812.50  | 41,550.78        | -2,738.28                |
| October 6, 2023<br>October 12, 2023      | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @74.03320313 %                            | 125,000.00          | 92,541.50  | 99,865.72        | -7,324.22                |
| October 11, 2023<br>October 13, 2023     | Sale 135,000.00 Par Value 82,907.47 Current Face of Navient Student Loan Trust 2015-2 NAVSL                                        | 82,907.45           | 80,575.70  | 82,907.45        | -2,331.75                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                   |                     |            |                  |                          |
|                                       | 2015-2 A3 Flt 26 Nov 2040 @97.1875 % Received<br>Accrued Interest of \$248.70                                                                     |                     |            |                  |                          |
| October 18, 2023<br>October 19, 2023  | Sale 15,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.25% Received Accrued Interest of \$54.29 | 15,000.00           | 13,659.83  | 14,480.59        | -820.76                  |
| October 19, 2023<br>October 20, 2023  | Sale 7,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.34% Received Accrued Interest of \$25.60  | 7,000.00            | 6,382.37   | 6,757.61         | -375.24                  |
| October 17, 2023<br>October 23, 2023  | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct<br>2053 @80.00390625 %                               | 75,000.00           | 60,002.93  | 63,246.09        | -3,243.16                |
| October 20, 2023<br>October 23, 2023  | Sale 226,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.75%<br>Received Accrued Interest of \$710.11                 | 226,000.00          | 225,436.33 | 225,653.82       | -217.49                  |
| October 24, 2023<br>October 25, 2023  | Sale 339,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.84%<br>Received Accrued Interest of \$1,157.79               | 339,000.00          | 338,455.95 | 338,480.72       | -24.77                   |
| October 24, 2023<br>October 25, 2023  | Sale 10,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.33% Received Accrued Interest of \$3.49   | 10,000.00           | 9,645.90   | 10,013.75        | -367.85                  |
| October 25, 2023<br>October 26, 2023  | Sale 8,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.48% Received Accrued Interest of \$3.07    | 8,000.00            | 7,730.56   | 8,011.00         | -280.44                  |
| October 25, 2023<br>October 26, 2023  | Sale 260,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.81%<br>Received Accrued Interest of \$923.50                 | 260,000.00          | 259,512.50 | 259,601.73       | -89.23                   |
| November 7, 2023<br>November 13, 2023 | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Nov<br>2053 @75.50195313 %                                     | 125,000.00          | 94,377.44  | 92,670.90        | 1,706.54                 |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                   |                     |            |                  |                          |
| November 16, 2023<br>November 17, 2023 | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 94.26%<br>Received Accrued Interest of \$189.98 | 17,000.00           | 16,024.14  | 16,584.79        | -560.65                  |
| November 17, 2023<br>November 20, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 94.63%<br>Received Accrued Interest of \$288.30 | 25,000.00           | 23,656.66  | 24,389.40        | -732.74                  |
| November 14, 2023<br>November 20, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @82.31445313 %                     | 75,000.00           | 61,735.84  | 60,035.16        | 1,700.68                 |
| November 28, 2023<br>November 29, 2023 | Sale 183,000.00 Par Value of United States Of Amer Treas Bonds 0% T-Bill 11 Apr 2024 USD @ 98.07%                                 | 183,000.00          | 178,495.22 | 178,495.22       |                          |
| December 7, 2023<br>December 13, 2023  | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @99.25 %                                     | 25,000.00           | 24,812.50  | 24,267.58        | 544.92                   |
| December 7, 2023<br>December 13, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Dec 2053 @97.09375 %                              | 225,000.00          | 218,460.94 | 212,695.31       | 5,765.63                 |
| December 7, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2053 @78.84375 %, TBA Pair off                | 125,000.00          | 98,554.69  | 94,506.84        | 4,047.85                 |
| December 12, 2023<br>December 20, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @84.68945313 %                       | 75,000.00           | 63,517.09  | 61,778.32        | 1,738.77                 |
| January 11, 2024<br>January 12, 2024   | Sale 270,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.75% Received Accrued Interest of \$903.69  | 270,000.00          | 272,025.00 | 270,018.33       | 2,006.67                 |
| January 4, 2024<br>January 16, 2024    | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 1/15/54 @98.18945313 %                              | 225,000.00          | 220,926.27 | 217,691.89       | 3,234.38                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                      |                     |            |                  |                          |
| January 4, 2024<br>January 16, 2024   | Sale 25,000.00 Par Value 25,000.00 Current Face<br>of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@99.83007813 %                             | 25,000.00           | 24,957.52  | 24,818.36        | 139.16                   |
| January 4, 2024<br>January 16, 2024   | Sale 25,000.00 Par Value 25,000.00 Current Face<br>of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@98.18945313 %                             | 25,000.00           | 24,547.36  | 24,288.09        | 259.27                   |
| January 10, 2024<br>January 16, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 1/15/54<br>@80.56445313 %                           | 125,000.00          | 100,705.57 | 98,750.00        | 1,955.57                 |
| January 12, 2024<br>January 22, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @86.56445313 %                     | 75,000.00           | 64,923.34  | 63,606.45        | 1,316.89                 |
| January 22, 2024<br>January 23, 2024  | Sale 130,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.76%<br>Received Accrued Interest of \$349.11 | 130,000.00          | 129,689.11 | 129,856.24       | -167.13                  |
| January 24, 2024<br>January 25, 2024  | Sale 264,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.77%<br>Received Accrued Interest of \$770.60 | 264,000.00          | 263,400.17 | 263,708.07       | -307.90                  |
| January 26, 2024<br>February 13, 2024 | Sale 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.01953125 %                           | 250,000.00          | 245,048.83 | 245,595.70       | -546.87                  |
| January 26, 2024<br>February 13, 2024 | Reversal of Sale 250,000.00 Par Value 250,000.00<br>Current Face of UMBS TBA 30YR MPT 5.000%<br>2/15/54 @98.01953125 %               | 250,000.00          | 245,048.83 | 245,595.70       | 546.87                   |
| January 26, 2024<br>February 13, 2024 | Sale 250,000.00 Par Value 250,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 2/15/54<br>@98.01953125 %                           | 250,000.00          | 245,048.83 | 245,595.70       | -546.87                  |
| February 7, 2024<br>February 13, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face<br>of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.64257813 %                         | 25,000.00           | 24,910.64  | 24,963.87        | -53.23                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                          |                     |            |                  |                          |
| February 7, 2024<br>February 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @79.5 %                                                                            | 125,000.00          | 99,375.00  | 100,869.14       | -1,494.14                |
| February 13, 2024<br>February 14, 2024 | Sale 184,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.08% Received Accrued Interest of \$2,185.00, Federal Short Term Gain of \$6,109.87 | 184,000.00          | 193,350.34 | 187,240.47       | 6,109.87                 |
| February 7, 2024<br>February 20, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @85.51757813 %, Federal Short Term Loss of \$877.45                          | 75,000.00           | 64,138.18  | 65,015.63        | -877.45                  |
| February 26, 2024<br>February 27, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.54% Received Accrued Interest of \$717.03, Federal Short Term Loss of \$2,012.72    | 120,000.00          | 117,044.89 | 119,057.61       | -2,012.72                |
| February 26, 2024<br>February 27, 2024 | Sale 60,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.42% Received Accrued Interest of \$358.52, Federal Short Term Loss of \$1,079.62     | 60,000.00           | 58,449.18  | 59,528.80        | -1,079.62                |
| March 11, 2024<br>March 12, 2024       | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.67% Received Accrued Interest of \$2,355.95, Federal Short Term Loss of \$152.16   | 153,000.00          | 160,147.97 | 160,300.13       | -152.16                  |
| March 5, 2024<br>March 13, 2024        | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053 @99.22070313 %, Federal Short Term Loss of \$103.02                              | 25,000.00           | 24,805.18  | 24,908.20        | -103.02                  |
| March 6, 2024<br>March 13, 2024        | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 3/15/54 @97.72070313 %, Federal Short Term Loss of \$368.65                                | 125,000.00          | 122,150.88 | 122,519.53       | -368.65                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                         |                     |            |                  |                          |
| March 7, 2024<br>March 13, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/54 @83.14453125 %, Federal Short Term Gain of \$1,343.75                             | 100,000.00          | 83,144.53  | 81,800.78        | 1,343.75                 |
| March 7, 2024<br>March 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @79.34375 %, Federal Short Term Loss of \$332.03                                | 125,000.00          | 99,179.69  | 99,511.72        | -332.03                  |
| March 1, 2024<br>March 20, 2024  | Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmai Jumbo Tba 30yr Mpt 2.500% 3/15/51 @84.75976563 %, Federal Short Term Loss of \$631.35                          | 75,000.00           | 63,569.82  | 64,201.17        | -631.35                  |
| March 26, 2024<br>March 27, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$1,052.31, Federal Short Term Loss of \$1,136.66    | 171,000.00          | 169,019.80 | 170,156.46       | -1,136.66                |
| March 27, 2024<br>March 28, 2024 | Sale 242,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$782.55, Federal Short Term Gain of \$425.03    | 242,000.00          | 242,170.16 | 241,745.13       | 425.03                   |
| April 9, 2024<br>April 10, 2024  | Sale 349,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.13% Received Accrued Interest of \$1,047.95, Federal Short Term Loss of \$2,795.03 | 349,000.00          | 345,977.78 | 348,772.81       | -2,795.03                |
| April 3, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 4/15/54 @78.03320313 %, Federal Short Term Loss of \$1,789.55                             | 125,000.00          | 97,541.50  | 99,331.05        | -1,789.55                |
| April 3, 2024<br>April 11, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 4/15/54 @81.703125 %, Federal Short Term Loss of \$1,542.96                               | 100,000.00          | 81,703.13  | 83,246.09        | -1,542.96                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                                                                   |                     |            |                  |                          |
| April 8, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 4/15/54 @96.5625 %, Federal Short Term Loss of \$1,503.90                                                                                           | 125,000.00          | 120,703.13 | 122,207.03       | -1,503.90                |
| April 10, 2024<br>April 18, 2024 | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/54 @83.03320313 %, Federal Short Term Loss of \$1,354.98                                                                                 | 75,000.00           | 62,274.90  | 63,629.88        | -1,354.98                |
| April 22, 2024<br>April 24, 2024 | Sale 9,000,000.00 Par Value 29,328.47 Current Face of Merrill Lynch Mortgage Investors Trust Series MLCC 2003-D MLCC 2003-D A Fit 25 Aug 2028 @94.5 % Received Accrued Interest of \$143.26, Federal Long Term Loss of \$1,278.49 | 29,328.43           | 27,715.41  | 28,993.90        | -1,278.49                |
| April 23, 2024<br>April 24, 2024 | Sale 222,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.21% Received Accrued Interest of \$655.08, Federal Short Term Loss of \$1,332.41                                                              | 222,000.00          | 220,252.18 | 221,584.59       | -1,332.41                |
| April 23, 2024<br>April 24, 2024 | Sale 111,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.21% Received Accrued Interest of \$327.54, Federal Short Term Loss of \$666.21                                                                | 111,000.00          | 110,126.09 | 110,792.30       | -666.21                  |
| May 6, 2024<br>May 13, 2024      | Sale 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @76.94140625 %, Federal Short Term Loss of \$6,148.43                                                                                       | 400,000.00          | 307,765.63 | 313,914.06       | -6,148.43                |
| May 6, 2024<br>May 13, 2024      | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @80.58203125 %, Federal Short Term Loss of \$1,226.92                                                                                       | 100,000.00          | 80,582.03  | 81,808.95        | -1,226.92                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                                    |                     |            |                  |                          |
| May 14, 2024<br>May 15, 2024   | Sale 65,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 94.30% Received Accrued Interest of \$683.04, Federal Short Term Loss of \$1,829.25                                               | 65,000.00           | 61,294.48  | 63,123.73        | -1,829.25                |
| May 3, 2024<br>May 20, 2024    | Sale 75,000.00 Par Value 75,000.00 Current Face of Gnmali Jumbo Tba 30yr Mpt 2.500% 5/15/2051 @83.34570313 %, Federal Short Term Gain of \$186.04                                                                  | 75,000.00           | 62,509.28  | 62,323.24        | 186.04                   |
| May 23, 2024<br>May 28, 2024   | Sale 130,000.00 Par Value 105,794.51 Current Face of J.P. Morgan Mortgage Trust 2021-14 JPMMT 2021-14 A3 Var 25 May 2052 @78.484375 % Received Accrued Interest of \$198.36, Federal Long Term Loss of \$22,216.86 | 105,794.51          | 83,032.16  | 105,249.02       | -22,216.86               |
| June 7, 2024<br>June 13, 2024  | Sale 400,000.00 Par Value 400,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/54 @77.58203125 %, Federal Short Term Gain of \$2,203.13                                                                        | 400,000.00          | 310,328.13 | 308,125.00       | 2,203.13                 |
| June 7, 2024<br>June 13, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @81.20703125 %, Federal Short Term Gain of \$550.78                                                                          | 100,000.00          | 81,207.03  | 80,656.25        | 550.78                   |
| June 13, 2024<br>June 14, 2024 | Sale 40,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.44% Received Accrued Interest of \$593.41, Federal Short Term Loss of \$428.26                          | 40,000.00           | 39,776.45  | 40,204.71        | -428.26                  |
| June 14, 2024<br>June 17, 2024 | Sale 210,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.23% Received Accrued Interest of \$438.93, Federal Short Term Gain of \$2,750.87                                              | 210,000.00          | 212,592.19 | 209,841.32       | 2,750.87                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                   | Description                                                                                                                      | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                        |                                                                                                                                  |                     |                        |                        |                          |
| June 24, 2024                                   | Sale 102,000.00 Par Value of United States                                                                                       | 102,000.00          | 102,236.27             | 101,875.23             | 361.04                   |
| June 25, 2024                                   | Treasury Note/Bond 4.875% 31 May 2026 @<br>100.23% Received Accrued Interest of \$339.65,<br>Federal Short Term Gain of \$361.04 |                     |                        |                        |                          |
| <b>Total Sales</b>                              |                                                                                                                                  |                     | <b>\$10,177,080.91</b> | <b>\$10,266,182.51</b> | <b>-\$88,007.86</b>      |
| <b>Total J.P. Morgan Securities LLC 0187</b>    |                                                                                                                                  |                     | <b>\$23,961,844.16</b> | <b>\$24,050,945.76</b> | <b>-\$88,007.86</b>      |
| <i>Merrill Lynch LLC/FI (fka Banc/Ame) 0773</i> |                                                                                                                                  |                     |                        |                        |                          |
| <b>Purchases</b>                                |                                                                                                                                  |                     |                        |                        |                          |
| June 30, 2023                                   | Purchase 76,000.00 Par Value of United States                                                                                    | 76,000.00           | 73,209.38              | 73,209.38              |                          |
| July 3, 2023                                    | Treasury Note/Bond 3.375% 15 May 2033 @<br>96.33% Paid Accrued Interest of \$341.54                                              |                     |                        |                        |                          |
| June 30, 2023                                   | Purchase 87,000.00 Par Value of United States                                                                                    | 87,000.00           | 84,671.45              | 84,671.45              |                          |
| July 3, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>97.32% Paid Accrued Interest of \$448.89                                              |                     |                        |                        |                          |
| July 5, 2023                                    | Purchase 18,000.00 Par Value of United States                                                                                    | 18,000.00           | 17,460.00              | 17,460.00              |                          |
| July 6, 2023                                    | Treasury Note/Bond 3.875% 15 May 2043 @<br>97.00% Paid Accrued Interest of \$98.56                                               |                     |                        |                        |                          |
| July 10, 2023                                   | Purchase 87,000.00 Par Value of United States                                                                                    | 87,000.00           | 82,780.94              | 82,780.94              |                          |
| July 11, 2023                                   | Treasury Note/Bond 3.875% 15 May 2043 @<br>95.15% Paid Accrued Interest of \$522.18                                              |                     |                        |                        |                          |
| July 10, 2023                                   | Purchase 52,000.00 Par Value of United States                                                                                    | 52,000.00           | 49,461.39              | 49,461.39              |                          |
| July 11, 2023                                   | Treasury Note/Bond 3.875% 15 May 2043 @<br>95.12% Paid Accrued Interest of \$312.11                                              |                     |                        |                        |                          |
| June 6, 2023                                    | Purchase 150,000.00 Par Value 150,000.00 Current                                                                                 | 150,000.00          | 132,468.75             | 132,468.75             |                          |
| July 13, 2023                                   | Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@88.3125 %                                                                           |                     |                        |                        |                          |
| June 6, 2023                                    | Purchase 175,000.00 Par Value 175,000.00 Current                                                                                 | 175,000.00          | 174,500.98             | 174,500.98             |                          |
| July 13, 2023                                   | Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053<br>@99.71484375 %                                                                   |                     |                        |                        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                      |                     |            |                  |                          |
| June 8, 2023<br>July 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@84.98828125 %                       | 200,000.00          | 169,976.56 | 169,976.56       |                          |
| June 5, 2023<br>July 13, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@94.375 %                            | 200,000.00          | 188,750.00 | 188,750.00       |                          |
| July 13, 2023<br>July 14, 2023  | Purchase 35,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>97.38% Paid Accrued Interest of \$221.13 | 35,000.00           | 34,081.69  | 34,081.69        |                          |
| July 14, 2023<br>July 17, 2023  | Purchase 42,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>97.19% Paid Accrued Interest of \$278.62 | 42,000.00           | 40,820.18  | 40,820.18        |                          |
| July 18, 2023<br>July 19, 2023  | Purchase 68,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>97.46% Paid Accrued Interest of \$465.42 | 68,000.00           | 66,273.80  | 66,273.80        |                          |
| July 31, 2023<br>August 1, 2023 | Purchase 82,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.75%<br>Paid Accrued Interest of \$10.58   | 82,000.00           | 81,795.00  | 81,795.00        |                          |
| July 5, 2023<br>August 14, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.1171875 %                        | 175,000.00          | 173,455.08 | 173,455.08       |                          |
| July 6, 2023<br>August 14, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@83.15625 %                          | 200,000.00          | 166,312.50 | 166,312.50       |                          |
| July 6, 2023<br>August 14, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@86.4296875 %                        | 150,000.00          | 129,644.53 | 129,644.53       |                          |
| July 6, 2023<br>August 14, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 8/15/53 @86.4296875 %            | 150,000.00          | 129,644.53 | 129,644.53       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                                   |                     |            |                  |                          |
| July 6, 2023<br>August 14, 2023    | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 8/15/50 @83.15625 %                           | 200,000.00          | 166,312.50 | 166,312.50       |                          |
| July 5, 2023<br>August 14, 2023    | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 8/15/53 @99.1171875 %                         | 175,000.00          | 173,455.08 | 173,455.08       |                          |
| July 5, 2023<br>August 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.1171875 %                                     | 175,000.00          | 173,455.08 | 173,455.08       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@83.15625 %                                       | 200,000.00          | 166,312.50 | 166,312.50       |                          |
| July 6, 2023<br>August 14, 2023    | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@86.4296875 %                                     | 150,000.00          | 129,644.53 | 129,644.53       |                          |
| August 11, 2023<br>August 15, 2023 | Purchase 34,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Aug 2033 Usd<br>'E-2033' @ 97.85%                                  | 34,000.00           | 33,269.53  | 33,269.53        |                          |
| August 14, 2023<br>August 15, 2023 | Purchase 22,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>92.61% Paid Accrued Interest of \$213.13              | 22,000.00           | 20,373.29  | 20,373.29        |                          |
| August 17, 2023<br>August 18, 2023 | Purchase 22,000.00 Par Value of United States<br>Treasury Note/Bond 3.875% 15 May 2043 @<br>90.72% Paid Accrued Interest of \$220.07              | 22,000.00           | 19,958.69  | 19,958.69        |                          |
| August 22, 2023<br>August 23, 2023 | Purchase 19,000.00 Par Value of United States<br>Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 94.63% Paid Accrued Interest of \$27.79 | 19,000.00           | 18,046.63  | 18,046.63        |                          |
| August 24, 2023<br>August 31, 2023 | Purchase 33,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 98.45% Paid<br>Accrued Interest of \$62.77                      | 33,000.00           | 32,488.17  | 32,488.17        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                             |                     |            |                  |                          |
| August 23, 2023<br>August 31, 2023       | Purchase 158,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 97.59% Paid Accrued Interest of \$300.54                    | 158,000.00          | 154,190.40 | 154,190.40       |                          |
| August 23, 2023<br>August 31, 2023       | Purchase 79,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 98.23% Paid Accrued Interest of \$150.27                     | 79,000.00           | 77,603.26  | 77,603.26        |                          |
| August 22, 2023<br>August 31, 2023       | Purchase 33,000.00 Par Value of United States Treasury Bond 4.5% 15 Aug 2043 @ 96.82% Paid Accrued Interest of \$62.77                      | 33,000.00           | 31,952.05  | 31,952.05        |                          |
| August 25, 2023<br>August 31, 2023       | Purchase 80,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.53% Paid Accrued Interest of \$152.17              | 80,000.00           | 78,822.29  | 78,822.29        |                          |
| August 29, 2023<br>August 31, 2023       | Purchase 79,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 100.00%                                                                | 79,000.00           | 79,000.00  | 79,000.00        |                          |
| August 28, 2023<br>August 31, 2023       | Purchase 88,000.00 Par Value of US Treasury N/B 4.375% 31 Aug 2028 @ 99.81%                                                                 | 88,000.00           | 87,833.85  | 87,833.85        |                          |
| August 31, 2023<br>September 1, 2023     | Purchase 52,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 98.24% Paid Accrued Interest of \$93.08 | 52,000.00           | 51,085.94  | 51,085.94        |                          |
| September 11, 2023<br>September 12, 2023 | Purchase 169,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 100.04% Paid Accrued Interest of \$278.57                | 169,000.00          | 169,059.41 | 169,059.41       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.7109375 %                                     | 200,000.00          | 165,421.88 | 165,421.88       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.546875 %                                      | 150,000.00          | 129,820.31 | 129,820.31       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                            |                     |            |                  |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.953125 %                                     | 175,000.00          | 173,167.97 | 173,167.97       |                          |
| August 8, 2023<br>September 14, 2023     | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.953125 %                         | 175,000.00          | 173,167.97 | 173,167.97       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.546875 %                         | 150,000.00          | 129,820.31 | 129,820.31       |                          |
| August 4, 2023<br>September 14, 2023     | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.7109375 %                        | 200,000.00          | 165,421.88 | 165,421.88       |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @79.015625 %                                     | 175,000.00          | 138,277.34 | 138,277.34       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.7109375 %                                    | 200,000.00          | 165,421.88 | 165,421.88       |                          |
| August 4, 2023<br>September 14, 2023     | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.546875 %                                     | 150,000.00          | 129,820.31 | 129,820.31       |                          |
| August 8, 2023<br>September 14, 2023     | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.953125 %                                     | 175,000.00          | 173,167.97 | 173,167.97       |                          |
| September 18, 2023<br>September 19, 2023 | Purchase 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 94.66% Paid Accrued Interest of \$14.88 | 6,000.00            | 5,712.36   | 5,712.36         |                          |
| September 21, 2023<br>September 25, 2023 | Purchase 150,000.00 Par Value 115,395.89 Current Face of Bayview MSR Opportunity Master Fund Trust                                         | 115,395.89          | 97,275.13  | 97,275.13        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                         |                     |            |                  |                          |
|                                       | 2021-INV4 BVINV 2021-4 A8 Var 25 Oct 2051<br>@84.296875 % Paid Accrued Interest of \$192.33                                                             |                     |            |                  |                          |
| September 27, 2023<br>October 2, 2023 | Purchase 106,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.86%<br>Paid Accrued Interest of \$28.96                        | 106,000.00          | 105,853.75 | 105,853.75       |                          |
| September 27, 2023<br>October 2, 2023 | Purchase 106,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.89%<br>Paid Accrued Interest of \$28.96                        | 106,000.00          | 105,883.78 | 105,883.78       |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 45,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.5% NTS 30 Sep 2028<br>USD 'AD-2028' @ 99.75% Paid Accrued Interest of<br>\$11.37 | 45,000.00           | 44,887.50  | 44,887.50        |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 296,000.00 Par Value of United States<br>Treasury Note/Bond 5% 30 Sep 2025 @ 99.80%<br>Paid Accrued Interest of \$80.87                        | 296,000.00          | 295,416.09 | 295,416.09       |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 90,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.20% Paid Accrued Interest of \$22.75                    | 90,000.00           | 90,178.49  | 90,178.49        |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 44,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.20% Paid Accrued Interest of \$11.12                    | 44,000.00           | 44,087.26  | 44,087.26        |                          |
| September 25, 2023<br>October 2, 2023 | Purchase 37,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.07% Paid Accrued Interest of \$9.35                     | 37,000.00           | 37,024.30  | 37,024.30        |                          |
| September 29, 2023<br>October 2, 2023 | Purchase 141,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.05% Paid Accrued Interest of \$35.64                   | 141,000.00          | 141,071.60 | 141,071.60       |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@79.65625 %                                          | 175,000.00          | 139,398.44 | 139,398.44       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                         |                     |            |                  |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @82.84765625 %             | 200,000.00          | 165,695.31 | 165,695.31       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053 @86.42578125 %             | 150,000.00          | 129,638.67 | 129,638.67       |                          |
| August 31, 2023<br>October 12, 2023   | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053 @86.42578125 % | 150,000.00          | 129,638.67 | 129,638.67       |                          |
| August 29, 2023<br>October 12, 2023   | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @82.84765625 % | 200,000.00          | 165,695.31 | 165,695.31       |                          |
| August 29, 2023<br>October 12, 2023   | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.65625 %    | 175,000.00          | 139,398.44 | 139,398.44       |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.65625 %                | 175,000.00          | 139,398.44 | 139,398.44       |                          |
| September 1, 2023<br>October 12, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @98.25 %                   | 175,000.00          | 171,937.50 | 171,937.50       |                          |
| August 29, 2023<br>October 12, 2023   | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Oct 2053 @82.84765625 %             | 200,000.00          | 165,695.31 | 165,695.31       |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000%15 Oct 2053 @86.42578125 %             | 150,000.00          | 129,638.67 | 129,638.67       |                          |
| October 10, 2023<br>October 16, 2023  | Purchase 61,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026                                 | 61,000.00           | 60,759.69  | 60,759.69        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                  |                     |            |                  |                          |
|                                        | USD 'AT-2026' @ 99.61% Paid Accrued Interest of \$7.71                                                                                           |                     |            |                  |                          |
| October 12, 2023<br>October 16, 2023   | Purchase 119,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.48% Paid Accrued Interest of \$15.04 | 119,000.00          | 118,378.95 | 118,378.95       |                          |
| October 18, 2023<br>October 19, 2023   | Purchase 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.31% Paid Accrued Interest of \$34.22       | 5,000.00            | 4,615.61   | 4,615.61         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 5,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.78% Paid Accrued Interest of \$34.75       | 5,000.00            | 4,589.17   | 4,589.17         |                          |
| October 19, 2023<br>October 20, 2023   | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.53% Paid Accrued Interest of \$41.70       | 6,000.00            | 5,491.79   | 5,491.79         |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.13671875 %                              | 200,000.00          | 168,273.44 | 168,273.44       |                          |
| September 14, 2023<br>October 23, 2023 | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.13671875 %                  | 200,000.00          | 168,273.44 | 168,273.44       |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Oct 2053 @84.13671875 %                              | 200,000.00          | 168,273.44 | 168,273.44       |                          |
| October 23, 2023<br>October 25, 2023   | Purchase 10,000.00 Par Value of American Tower Corp 5.65% 15 Mar 2033 @ 93.41% Paid Accrued Interest of \$62.78                                  | 10,000.00           | 9,340.80   | 9,340.80         |                          |
| October 20, 2023<br>October 31, 2023   | Purchase 170,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 100.03%                                | 170,000.00          | 170,055.99 | 170,055.99       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                  |                     |            |                  |                          |
| November 6, 2023<br>November 7, 2023   | Purchase 115,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 101.18% Paid Accrued Interest of \$107.81 | 115,000.00          | 116,361.23 | 116,361.23       |                          |
| October 2, 2023<br>November 13, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @75.08203125 %                      | 175,000.00          | 131,393.55 | 131,393.55       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.50390625 %                        | 175,000.00          | 167,131.84 | 167,131.84       |                          |
| October 5, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @84.96484375 %                      | 150,000.00          | 127,447.27 | 127,447.27       |                          |
| November 10, 2023<br>November 13, 2023 | Purchase 175,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.93% Paid Accrued Interest of \$312.50      | 175,000.00          | 174,876.95 | 174,876.95       |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 135,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                    | 135,000.00          | 134,831.25 | 134,831.25       |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.10%                                     | 126,000.00          | 126,125.79 | 126,125.79       |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.68%                                      | 126,000.00          | 125,601.13 | 125,601.13       |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 72,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.00%                                     | 72,000.00           | 72,720.89  | 72,720.89        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.57%                                     | 22,000.00           | 22,345.03  | 22,345.03        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 135,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                  | 135,000.00          | 134,831.25 | 134,831.25       |                          |
| November 13, 2023<br>November 15, 2023 | Purchase 110,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                  | 110,000.00          | 109,862.50 | 109,862.50       |                          |
| November 13, 2023<br>November 15, 2023 | Purchase 37,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 100.00%                                   | 37,000.00           | 37,000.00  | 37,000.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 103,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 99.88%                                  | 103,000.00          | 102,871.25 | 102,871.25       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 100.70% Paid Accrued Interest of \$76.34  | 39,000.00           | 39,274.84  | 39,274.84        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 52,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 99.88%                                   | 52,000.00           | 51,935.00  | 51,935.00        |                          |
| November 29, 2023<br>November 30, 2023 | Purchase 39,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.75%                                  | 39,000.00           | 39,294.02  | 39,294.02        |                          |
| December 6, 2023<br>December 7, 2023   | Purchase 41,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.75% Paid Accrued Interest of \$34.31 | 41,000.00           | 41,307.50  | 41,307.50        |                          |
| November 6, 2023<br>December 13, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Dec 2053 @85.21484375 %                    | 150,000.00          | 127,822.27 | 127,822.27       |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @96.9453125 %                       | 175,000.00          | 169,654.30 | 169,654.30       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 7, 2023<br>December 13, 2023  | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Dec 53 @96.9453125 %           | 175,000.00          | 169,654.30 | 169,654.30       |                          |
| November 6, 2023<br>December 13, 2023  | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.500%15 Dec 2053 @85.21484375 %        | 150,000.00          | 127,822.27 | 127,822.27       |                          |
| November 1, 2023<br>December 13, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @74.296875 %                      | 175,000.00          | 130,019.53 | 130,019.53       |                          |
| November 27, 2023<br>December 13, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @76.8125 %                        | 100,000.00          | 76,812.50  | 76,812.50        |                          |
| November 6, 2023<br>December 13, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Dec<br>2053 @85.21484375 %                    | 150,000.00          | 127,822.27 | 127,822.27       |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.9453125 %                       | 175,000.00          | 169,654.30 | 169,654.30       |                          |
| December 12, 2023<br>December 15, 2023 | Purchase 158,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.75%                                      | 158,000.00          | 157,605.00 | 157,605.00       |                          |
| December 11, 2023<br>December 15, 2023 | Purchase 79,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.69%                                       | 79,000.00           | 78,753.12  | 78,753.12        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 41,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 Dec 2026 @<br>99.75%                                   | 41,000.00           | 40,897.50  | 40,897.50        |                          |
| December 19, 2023<br>December 21, 2023 | Purchase 11,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>101.96% Paid Accrued Interest of \$27.61 | 11,000.00           | 11,215.70  | 11,215.70        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| December 21, 2023<br>December 22, 2023 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 107.95% Paid Accrued Interest of \$400.75 | 83,000.00           | 89,601.80  | 89,601.80        |                          |
| December 28, 2023<br>December 29, 2023 | Purchase 56,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 108.75% Paid Accrued Interest of \$321.54 | 56,000.00           | 60,901.33  | 60,901.33        |                          |
| December 29, 2023<br>January 2, 2024   | Purchase 308,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.88% Paid Accrued Interest of \$71.92  | 308,000.00          | 307,615.00 | 307,615.00       |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.78% Paid Accrued Interest of \$268.56 | 42,000.00           | 44,848.13  | 44,848.13        |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 139,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.87% Paid Accrued Interest of \$48.69  | 139,000.00          | 138,812.68 | 138,812.68       |                          |
| January 2, 2024<br>January 3, 2024     | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.24% Paid Accrued Interest of \$14.53   | 47,000.00           | 46,641.99  | 46,641.99        |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 107.00% Paid Accrued Interest of \$104.40 | 16,000.00           | 17,120.00  | 17,120.00        |                          |
| January 4, 2024<br>January 5, 2024     | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.26% Paid Accrued Interest of \$159.73 | 24,000.00           | 25,501.67  | 25,501.67        |                          |
| January 8, 2024<br>January 9, 2024     | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.82% Paid Accrued Interest of \$100.14 | 108,000.00          | 106,721.06 | 106,721.06       |                          |
| January 8, 2024<br>January 9, 2024     | Purchase 104,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.02% Paid Accrued Interest of \$96.43  | 104,000.00          | 102,976.24 | 102,976.24       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                               |                     |            |                  |                          |
| January 8, 2024<br>January 9, 2024   | Purchase 16,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 105.84% Paid Accrued Interest of \$114.84                | 16,000.00           | 16,934.95  | 16,934.95        |                          |
| January 8, 2024<br>January 9, 2024   | Purchase 55,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.00% Paid Accrued Interest of \$51.00                  | 55,000.00           | 54,450.00  | 54,450.00        |                          |
| January 9, 2024<br>January 10, 2024  | Purchase 78,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.00% Paid Accrued Interest of \$80.36                  | 78,000.00           | 77,220.00  | 77,220.00        |                          |
| December 7, 2023<br>January 16, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @94.8515625 %                                       | 125,000.00          | 118,564.45 | 118,564.45       |                          |
| December 8, 2023<br>January 16, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @88.78125 %                                         | 150,000.00          | 133,171.88 | 133,171.88       |                          |
| December 7, 2023<br>January 16, 2024 | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @94.8515625 %                           | 125,000.00          | 118,564.45 | 118,564.45       |                          |
| December 8, 2023<br>January 16, 2024 | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 1/15/54 @88.78125 %                             | 150,000.00          | 133,171.88 | 133,171.88       |                          |
| January 11, 2024<br>January 16, 2024 | Purchase 133,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jan 2027 Usd 'Aj-2027' @ 99.75% Paid Accrued Interest of \$14.62 | 133,000.00          | 132,667.50 | 132,667.50       |                          |
| December 4, 2023<br>January 16, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/54 @78.5625 %                                          | 275,000.00          | 216,046.88 | 216,046.88       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                      |                     |            |                  |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@94.8515625 %                        | 125,000.00          | 118,564.45 | 118,564.45       |                          |
| December 4, 2023<br>January 16, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@98.734375 %                         | 175,000.00          | 172,785.16 | 172,785.16       |                          |
| December 8, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 1/15/54<br>@88.78125 %                          | 150,000.00          | 133,171.88 | 133,171.88       |                          |
| December 13, 2023<br>January 22, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.0859375 %                | 175,000.00          | 171,650.39 | 171,650.39       |                          |
| December 13, 2023<br>January 22, 2024 | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 1/15/49 @98.0859375 %    | 175,000.00          | 171,650.39 | 171,650.39       |                          |
| December 13, 2023<br>January 22, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.0859375 %                | 175,000.00          | 171,650.39 | 171,650.39       |                          |
| January 19, 2024<br>January 22, 2024  | Purchase 21,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>103.38% Paid Accrued Interest of \$186.35 | 21,000.00           | 21,709.67  | 21,709.67        |                          |
| January 22, 2024<br>January 23, 2024  | Purchase 16,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>104.20% Paid Accrued Interest of \$144.07 | 16,000.00           | 16,672.25  | 16,672.25        |                          |
| January 25, 2024<br>January 31, 2024  | Purchase 205,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.82%                | 205,000.00          | 204,639.16 | 204,639.16       |                          |
| January 24, 2024<br>January 31, 2024  | Purchase 184,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.83%                                         | 184,000.00          | 183,690.41 | 183,690.41       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                        |                     |            |                  |                          |
| January 26, 2024<br>January 31, 2024  | Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                              | 193,000.00          | 192,276.25 | 192,276.25       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 %             | 25,000.00           | 24,967.77  | 24,967.77        |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.0703125 %                | 125,000.00          | 120,087.89 | 120,087.89       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @80.6953125 %                | 275,000.00          | 221,912.11 | 221,912.11       |                          |
| January 10, 2024<br>February 13, 2024 | Reversal of Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @80.6953125 %    | 275,000.00          | 221,912.11 | 221,912.11       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.0703125 %    | 125,000.00          | 120,087.89 | 120,087.89       |                          |
| January 4, 2024<br>February 13, 2024  | Reversal of Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 % | 25,000.00           | 24,967.77  | 24,967.77        |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053 @99.87109375 %             | 25,000.00           | 24,967.77  | 24,967.77        |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @96.0703125 %                | 125,000.00          | 120,087.89 | 120,087.89       |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @80.6953125 %                | 275,000.00          | 221,912.11 | 221,912.11       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                              |                     |            |                  |                          |
| February 8, 2024<br>February 15, 2024  | Purchase 229,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.68%                                                | 229,000.00          | 228,257.54 | 228,257.54       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 183,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 97.85%                                  | 183,000.00          | 179,068.36 | 179,068.36       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.56%                                                  | 58,000.00           | 56,007.33  | 56,007.33        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 99,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 97.51%                                   | 99,000.00           | 96,536.57  | 96,536.57        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 73,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 98.00%                                   | 73,000.00           | 71,536.41  | 71,536.41        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 99,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 97.51%                                   | 99,000.00           | 96,536.57  | 96,536.57        |                          |
| February 15, 2024<br>February 16, 2024 | Purchase 66,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 98.35% Paid Accrued Interest of \$7.25   | 66,000.00           | 64,912.03  | 64,912.03        |                          |
| February 15, 2024<br>February 16, 2024 | Purchase 132,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 15 Feb 2034 USD 'B-2034' @ 98.35% Paid Accrued Interest of \$14.51 | 132,000.00          | 129,824.06 | 129,824.06       |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @99.57421875 %                             | 175,000.00          | 174,254.88 | 174,254.88       |                          |
| January 12, 2024<br>February 20, 2024  | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @99.57421875 %                 | 175,000.00          | 174,254.88 | 174,254.88       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>2/15/48 @99.57421875 %               | 175,000.00          | 174,254.88 | 174,254.88       |                          |
| February 16, 2024<br>February 20, 2024 | Purchase 12,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>102.13% Paid Accrued Interest of \$151.90 | 12,000.00           | 12,255.00  | 12,255.00        |                          |
| February 16, 2024<br>February 20, 2024 | Purchase 12,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>102.26% Paid Accrued Interest of \$151.90 | 12,000.00           | 12,271.65  | 12,271.65        |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 119,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 28 Feb 2026<br>USD 'AY-2026' @ 99.88%               | 119,000.00          | 118,851.25 | 118,851.25       |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 115,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81%                                      | 115,000.00          | 114,782.16 | 114,782.16       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                      | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 110,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%<br>Paid Accrued Interest of \$12.70  | 110,000.00          | 109,725.00 | 109,725.00       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 79,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.04% Paid Accrued Interest of \$9.12   | 79,000.00           | 79,033.95  | 79,033.95        |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 288,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 28 Feb 2026 @<br>99.99% Paid Accrued Interest of \$36.20 | 288,000.00          | 287,983.13 | 287,983.13       |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 71,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 98.05%<br>Paid Accrued Interest of \$117.03     | 71,000.00           | 69,613.28  | 69,613.28        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                        |                     |            |                  |                          |
| March 5, 2024<br>March 6, 2024   | Purchase 146,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 100.00% Paid Accrued Interest of \$360.99 | 146,000.00          | 146,000.00 | 146,000.00       |                          |
| March 5, 2024<br>March 7, 2024   | Purchase 15,000.00 Par Value of Open Text Corp 6.9% 01 Dec 2027 @ 103.75% Paid Accrued Interest of \$276.00                                            | 15,000.00           | 15,562.50  | 15,562.50        |                          |
| March 11, 2024<br>March 12, 2024 | Purchase 46,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 101.80% Paid Accrued Interest of \$147.86  | 46,000.00           | 46,827.14  | 46,827.14        |                          |
| March 11, 2024<br>March 12, 2024 | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 101.81% Paid Accrued Interest of \$122.14  | 38,000.00           | 38,689.18  | 38,689.18        |                          |
| March 11, 2024<br>March 13, 2024 | Purchase 10,000.00 Par Value of Open Text Corp 6.9% 01 Dec 2027 @ 104.13% Paid Accrued Interest of \$195.50                                            | 10,000.00           | 10,412.50  | 10,412.50        |                          |
| March 12, 2024<br>March 15, 2024 | Purchase 149,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 99.90%                                        | 149,000.00          | 148,854.49 | 148,854.49       |                          |
| March 12, 2024<br>March 15, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.80%                                                           | 149,000.00          | 148,703.16 | 148,703.16       |                          |
| March 14, 2024<br>March 15, 2024 | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.41% Paid Accrued Interest of \$136.24   | 38,000.00           | 37,774.33  | 37,774.33        |                          |
| March 7, 2024<br>March 19, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current Face of Goldentree Loan Management US Clo 4 Ltd GLM 2019-4A ARR Flt 24 Apr 2031 @100 %                  | 50,000.00           | 50,000.00  | 50,000.00        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                          |                     |            |                  |                          |
| March 18, 2024<br>March 21, 2024 | Purchase 50,000.00 Par Value 43,899.78 Current Face of Government National Mortgage Association GNR 2023-134 F Flt 20 Aug 2053 @99.625 % Paid Accrued Interest of \$7.71 | 43,899.78           | 43,735.16  | 43,735.16        |                          |
| March 21, 2024<br>March 22, 2024 | Purchase 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.75% Paid Accrued Interest of \$173.57                     | 39,000.00           | 38,902.50  | 38,902.50        |                          |
| March 26, 2024<br>April 1, 2024  | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.41% Paid Accrued Interest of \$9.35                                             | 83,000.00           | 82,509.43  | 82,509.43        |                          |
| March 27, 2024<br>April 1, 2024  | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64% Paid Accrued Interest of \$13.52                                           | 120,000.00          | 119,568.62 | 119,568.62       |                          |
| March 25, 2024<br>April 1, 2024  | Purchase 248,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$27.95                                           | 248,000.00          | 247,058.30 | 247,058.30       |                          |
| March 26, 2024<br>April 1, 2024  | Purchase 123,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.43% Paid Accrued Interest of \$13.86                                           | 123,000.00          | 122,300.34 | 122,300.34       |                          |
| April 9, 2024<br>April 15, 2024  | Purchase 102,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.86%                                                                                              | 102,000.00          | 101,858.48 | 101,858.48       |                          |
| April 10, 2024<br>April 15, 2024 | Purchase 85,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.88%                                                                                               | 85,000.00           | 84,893.75  | 84,893.75        |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 147,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.89%                                                              | 147,000.00          | 146,837.72 | 146,837.72       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 74,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.86%                                                               | 74,000.00           | 73,898.72  | 73,898.72        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                     |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.90%                                                                       | 117,000.00          | 116,883.46 | 116,883.46       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.625% NTS 30 Apr 2029 USD 'Y-2029' @ 99.84%                                                     | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                                                                       | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                                                                       | 117,000.00          | 116,816.23 | 116,816.23       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.61%                                                                       | 117,000.00          | 116,541.84 | 116,541.84       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 45,000.00 Par Value 45,000.00 Current Face of SLG Office Trust 2021-OVA SLG 2021-OVA A 2.5854% 15 Jul 2041 @79.94921875 % Paid Accrued Interest of \$93.72 | 45,000.00           | 35,977.15  | 35,977.15        |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                                                           | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @81.68359375 %                                                              | 50,000.00           | 40,841.80  | 40,841.80        |                          |
| April 4, 2024<br>May 13, 2024    | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @85.32421875 %                                                            | 225,000.00          | 191,979.49 | 191,979.49       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                            |                     |            |                  |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.48046875 %             | 275,000.00          | 259,821.29 | 259,821.29       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %               | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.64453125 %               | 25,000.00           | 24,661.13  | 24,661.13        |                          |
| April 8, 2024<br>May 13, 2024 | Reversal of Purchase 25,000.00 Par Value<br>25,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 5/15/54 @98.64453125 %   | 25,000.00           | 24,661.13  | 24,661.13        |                          |
| April 8, 2024<br>May 13, 2024 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 5/15/54 @96.578125 %   | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 275,000.00 Par Value<br>275,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 5/15/54 @94.48046875 % | 275,000.00          | 259,821.29 | 259,821.29       |                          |
| April 4, 2024<br>May 13, 2024 | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 5/15/54 @85.32421875 % | 225,000.00          | 191,979.49 | 191,979.49       |                          |
| April 3, 2024<br>May 13, 2024 | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 5/15/50 @81.68359375 %   | 50,000.00           | 40,841.80  | 40,841.80        |                          |
| April 3, 2024<br>May 13, 2024 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 5/15/50<br>@81.68359375 %               | 50,000.00           | 40,841.80  | 40,841.80        |                          |
| April 4, 2024<br>May 13, 2024 | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 5/15/54<br>@85.32421875 %             | 225,000.00          | 191,979.49 | 191,979.49       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                |                     |            |                  |                          |
| April 4, 2024<br>May 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500% 5/15/54<br>@88.80859375 % | 150,000.00          | 133,212.89 | 133,212.89       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.48046875 % | 275,000.00          | 259,821.29 | 259,821.29       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 5/15/54<br>@96.578125 %   | 125,000.00          | 120,722.66 | 120,722.66       |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.64453125 %   | 25,000.00           | 24,661.13  | 24,661.13        |                          |
| May 9, 2024<br>May 15, 2024   | Purchase 146,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 May 2027 @ 99.75%                 | 146,000.00          | 145,635.00 | 145,635.00       |                          |
| May 7, 2024<br>May 15, 2024   | Purchase 115,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.52%            | 115,000.00          | 114,447.54 | 114,447.54       |                          |
| May 6, 2024<br>May 15, 2024   | Purchase 114,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.24%            | 114,000.00          | 113,134.33 | 113,134.33       |                          |
| May 10, 2024<br>May 15, 2024  | Purchase 44,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.00%                                | 44,000.00           | 44,000.00  | 44,000.00        |                          |
| May 13, 2024<br>May 15, 2024  | Purchase 44,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.00%                                | 44,000.00           | 44,000.00  | 44,000.00        |                          |
| May 13, 2024<br>May 15, 2024  | Purchase 59,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.13%             | 59,000.00           | 58,485.09  | 58,485.09        |                          |
| May 14, 2024<br>May 15, 2024  | Purchase 33,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.00%             | 33,000.00           | 32,670.00  | 32,670.00        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                       |                     |            |                  |                          |
| May 14, 2024<br>May 15, 2024   | Purchase 18,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 100.00%                                                       | 18,000.00           | 18,000.00  | 18,000.00        |                          |
| May 28, 2024<br>May 31, 2024   | Purchase 121,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.09%                                       | 121,000.00          | 121,107.34 | 121,107.34       |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 257,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$126.39  | 257,000.00          | 257,291.13 | 257,291.13       |                          |
| June 5, 2024<br>June 6, 2024   | Purchase 77,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>101.27% Paid Accrued Interest of \$212.90 | 77,000.00           | 77,974.53  | 77,974.53        |                          |
| June 6, 2024<br>June 7, 2024   | Purchase 46,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>101.25% Paid Accrued Interest of \$132.97 | 46,000.00           | 46,575.00  | 46,575.00        |                          |
| June 12, 2024<br>June 13, 2024 | Purchase 38,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>100.71% Paid Accrued Interest of \$138.50 | 38,000.00           | 38,267.98  | 38,267.98        |                          |
| May 1, 2024<br>June 13, 2024   | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 6/15/54<br>@94.91015625 %                        | 125,000.00          | 118,637.70 | 118,637.70       |                          |
| May 2, 2024<br>June 13, 2024   | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 6/15/54<br>@97.5234375 %                           | 25,000.00           | 24,380.86  | 24,380.86        |                          |
| May 2, 2024<br>June 13, 2024   | Purchase 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 6/15/54<br>@93.078125 %                          | 275,000.00          | 255,964.84 | 255,964.84       |                          |
| May 3, 2024<br>June 13, 2024   | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 6/15/54<br>@84.1171875 %                         | 225,000.00          | 189,263.67 | 189,263.67       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                             | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                                         |                     |                        |                        |                          |
| May 3, 2024<br>June 13, 2024   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/54 @87.67578125 %                                                | 150,000.00          | 131,513.67             | 131,513.67             |                          |
| May 6, 2024<br>June 13, 2024   | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @80.6796875 %                                                   | 50,000.00           | 40,339.84              | 40,339.84              |                          |
| June 10, 2024<br>June 17, 2024 | Purchase 227,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 99.92% Paid Accrued Interest of \$57.37                                                 | 227,000.00          | 226,817.31             | 226,817.31             |                          |
| June 7, 2024<br>June 17, 2024  | Purchase 111,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 100.04% Paid Accrued Interest of \$28.05                                                | 111,000.00          | 111,045.45             | 111,045.45             |                          |
| June 13, 2024<br>June 17, 2024 | Purchase 124,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Jun 2027 @ 100.53% Paid Accrued Interest of \$31.34                         | 124,000.00          | 124,658.75             | 124,658.75             |                          |
| June 17, 2024<br>June 18, 2024 | Purchase 46,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 101.38% Paid Accrued Interest of \$196.56                         | 46,000.00           | 46,632.50              | 46,632.50              |                          |
| May 22, 2024<br>June 20, 2024  | Purchase 125,000.00 Par Value 111,498.85 Current Face of Ginnie Mae II Pool G2 MA8201 4.5% 20 Aug 2052 @95.31640625 % Paid Accrued Interest of \$264.81 | 111,498.85          | 106,276.70             | 106,276.70             |                          |
| June 27, 2024<br>June 28, 2024 | Purchase 38,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 May 2044 @ 100.75% Paid Accrued Interest of \$210.14                         | 38,000.00           | 38,285.00              | 38,285.00              |                          |
| <b>Total Purchases</b>         |                                                                                                                                                         |                     | <b>\$25,564,308.02</b> | <b>\$25,564,308.02</b> | <b>\$0.00</b>            |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                   |                                                                                                                             |                     |            |                  |                          |
| June 30, 2023<br>July 3, 2023  | Sale 109,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.06% Received Accrued Interest of \$290.27 | 109,000.00          | 79,638.13  | 93,816.33        | -14,178.20               |
| July 5, 2023<br>July 6, 2023   | Sale 22,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 72.82% Received Accrued Interest of \$62.17   | 22,000.00           | 16,019.72  | 18,935.40        | -2,915.68                |
| July 10, 2023<br>July 11, 2023 | Sale 109,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.35% Received Accrued Interest of \$337.66 | 109,000.00          | 77,773.20  | 93,816.33        | -16,043.13               |
| July 10, 2023<br>July 11, 2023 | Sale 65,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 71.34% Received Accrued Interest of \$201.36  | 65,000.00           | 46,368.36  | 55,945.52        | -9,577.16                |
| July 6, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/53 @86.33007813 %                        | 150,000.00          | 129,495.12 | 132,468.75       | -2,973.63                |
| July 5, 2023<br>July 13, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053 @99.11132813 %                    | 175,000.00          | 173,444.82 | 174,500.98       | -1,056.16                |
| July 6, 2023<br>July 13, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/53 @83.04882813 %                        | 200,000.00          | 166,097.66 | 169,976.56       | -3,878.90                |
| July 13, 2023<br>July 14, 2023 | Sale 44,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.16% Received Accrued Interest of \$143.48  | 44,000.00           | 32,192.19  | 37,870.81        | -5,678.62                |
| July 14, 2023<br>July 17, 2023 | Sale 53,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.02% Received Accrued Interest of \$181.47  | 53,000.00           | 38,702.42  | 45,617.11        | -6,914.69                |
| July 18, 2023<br>July 19, 2023 | Sale 85,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 73.25% Received Accrued Interest of \$300.27  | 85,000.00           | 62,262.50  | 73,159.52        | -10,897.02               |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                             |                     |            |                  |                          |
| July 31, 2023<br>August 1, 2023    | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Jun 2025 @ 99.42%<br>Received Accrued Interest of \$345.87           | 86,000.00           | 85,497.77  | 85,817.90        | -320.13                  |
| August 8, 2023<br>August 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 8/15/53 @98.93945313 %                                        | 175,000.00          | 173,144.04 | 173,455.08       | -311.04                  |
| August 4, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @82.59765625 %                                        | 200,000.00          | 165,195.31 | 166,312.50       | -1,117.19                |
| August 4, 2023<br>August 14, 2023  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @86.43945313 %                                        | 150,000.00          | 129,659.18 | 129,644.53       | 14.65                    |
| August 3, 2023<br>August 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @78.89453125 %                                        | 175,000.00          | 138,065.43 | 142,761.72       | -4,696.29                |
| August 14, 2023<br>August 15, 2023 | Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 69.56% Received Accrued Interest of \$140.00                  | 28,000.00           | 19,477.50  | 24,099.61        | -4,622.11                |
| August 17, 2023<br>August 18, 2023 | Sale 28,000.00 Par Value of United States Treasury Note/Bond 2% 15 Nov 2041 @ 68.06% Received Accrued Interest of \$144.57                  | 28,000.00           | 19,057.50  | 24,099.61        | -5,042.11                |
| August 22, 2023<br>August 23, 2023 | Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.16% Received Accrued Interest of \$368.55              | 35,000.00           | 31,556.90  | 33,893.79        | -2,336.89                |
| August 22, 2023<br>August 23, 2023 | Sale 20,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 92.16% Received Accrued Interest of \$24.40 | 20,000.00           | 18,861.87  | 19,663.41        | -801.54                  |
| August 23, 2023<br>August 24, 2023 | Sale 169,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.91% Received Accrued Interest of \$1,797.35           | 169,000.00          | 153,630.06 | 163,658.53       | -10,028.47               |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                   |                     |            |                  |                          |
| August 23, 2023<br>August 24, 2023       | Sale 84,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.52%<br>Received Accrued Interest of \$893.36 | 84,000.00           | 76,874.66  | 81,345.07        | -4,470.41                |
| August 24, 2023<br>August 25, 2023       | Sale 35,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.77%<br>Received Accrued Interest of \$375.92 | 35,000.00           | 32,120.70  | 33,893.78        | -1,773.08                |
| August 25, 2023<br>August 28, 2023       | Sale 84,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.85%<br>Received Accrued Interest of \$928.74 | 84,000.00           | 77,155.31  | 81,345.08        | -4,189.77                |
| August 28, 2023<br>August 29, 2023       | Sale 90,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.63%<br>Received Accrued Interest of \$292.56 | 90,000.00           | 88,768.05  | 89,732.34        | -964.29                  |
| August 29, 2023<br>August 30, 2023       | Sale 82,000.00 Par Value of United States Treasury Note/Bond 4% 30 Jun 2028 @ 98.23% Received<br>Accrued Interest of \$543.70     | 82,000.00           | 80,545.78  | 81,983.76        | -1,437.98                |
| August 30, 2023<br>September 1, 2023     | Sale 5,000.00 Par Value of Citigroup Inc Variable 3.07% 24 Feb 2028 @ 91.65% Received Accrued<br>Interest of \$2.98               | 5,000.00            | 4,582.50   | 5,000.00         | -417.50                  |
| September 6, 2023<br>September 8, 2023   | Sale 5,000.00 Par Value of Citigroup Inc Variable 3.07% 24 Feb 2028 @ 91.24% Received Accrued<br>Interest of \$5.97               | 5,000.00            | 4,562.00   | 5,000.00         | -438.00                  |
| September 11, 2023<br>September 12, 2023 | Sale 177,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.50%<br>Received Accrued Interest of \$982.40 | 177,000.00          | 176,107.60 | 176,835.26       | -727.66                  |
| August 29, 2023<br>September 14, 2023    | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.75195312 %                              | 200,000.00          | 165,503.91 | 165,446.75       | 57.16                    |
| August 31, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 9/15/53 @86.33007812 %                              | 150,000.00          | 129,495.12 | 129,878.91       | -383.79                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                                  |                     |            |                  |                          |
| August 31, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00<br>Current Face of UMBS TBA 30YR MPT 3.000%<br>9/15/53 @86.33007812 %                           | 150,000.00          | 129,495.12 | 129,878.91       | 383.79                   |
| August 29, 2023<br>September 14, 2023    | Reversal of Sale 200,000.00 Par Value 200,000.00<br>Current Face of UMBS TBA 30YR MPT 2.500%<br>9/15/53 @82.75195312 %                           | 200,000.00          | 165,503.91 | 165,446.75       | -57.16                   |
| August 29, 2023<br>September 14, 2023    | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 9/15/50<br>@79.54882813 %                                       | 175,000.00          | 139,210.45 | 138,277.34       | 933.11                   |
| August 29, 2023<br>September 14, 2023    | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 9/15/53<br>@82.75195313 %                                       | 200,000.00          | 165,503.91 | 165,421.88       | 82.03                    |
| August 31, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 9/15/53<br>@86.33007813 %                                       | 150,000.00          | 129,495.12 | 129,820.31       | -325.19                  |
| September 5, 2023<br>September 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 9/15/52<br>@98.25195313 %                                       | 175,000.00          | 171,940.92 | 173,167.97       | -1,227.05                |
| September 18, 2023<br>September 19, 2023 | Sale 6,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.125% 15 Jan 2033 @<br>92.35% Received Accrued Interest of \$12.41 | 6,000.00            | 5,681.87   | 5,899.02         | -217.15                  |
| September 20, 2023<br>September 21, 2023 | Sale 61,000.00 Par Value of United States Treasury<br>Bill Zero 07 Mar 2024 @ 97.53%                                                             | 61,000.00           | 59,422.26  | 59,422.26        |                          |
| September 14, 2023<br>September 21, 2023 | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @84.06445313 %                               | 200,000.00          | 168,128.91 | 170,203.13       | -2,074.22                |
| September 25, 2023<br>September 26, 2023 | Sale 38,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Jul 2028 @ 97.80%<br>Received Accrued Interest of \$242.79             | 38,000.00           | 37,162.90  | 37,886.99        | -724.09                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                   |                     |            |                  |                          |
| September 26, 2023<br>September 27, 2023 | Sale 45,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.09%<br>Received Accrued Interest of \$146.03 | 45,000.00           | 44,591.01  | 45,014.91        | -423.90                  |
| September 26, 2023<br>September 27, 2023 | Sale 91,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.09%<br>Received Accrued Interest of \$295.31 | 91,000.00           | 90,172.93  | 91,030.14        | -857.21                  |
| September 27, 2023<br>September 28, 2023 | Sale 110,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.76%<br>Received Accrued Interest of \$423.08    | 110,000.00          | 109,737.89 | 109,988.43       | -250.54                  |
| September 27, 2023<br>September 28, 2023 | Sale 110,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.79%<br>Received Accrued Interest of \$423.08    | 110,000.00          | 109,767.97 | 109,988.43       | -220.46                  |
| September 28, 2023<br>September 29, 2023 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.70%<br>Received Accrued Interest of \$160.34 | 46,000.00           | 45,399.84  | 46,015.23        | -615.39                  |
| September 28, 2023<br>September 29, 2023 | Sale 307,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.70%<br>Received Accrued Interest of \$1,222.94  | 307,000.00          | 306,068.75 | 306,967.71       | -898.96                  |
| September 29, 2023<br>October 2, 2023    | Sale 144,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.99% Received Accrued Interest of \$553.85   | 144,000.00          | 142,551.15 | 144,047.70       | -1,496.55                |
| October 3, 2023<br>October 5, 2023       | Sale 35,000.00 Par Value of Exelon Corp 5.3% 15 Mar 2033 @ 93.42% Received Accrued Interest of \$103.06                           | 35,000.00           | 32,696.30  | 35,101.85        | -2,405.55                |
| October 6, 2023<br>October 10, 2023      | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.55%<br>Received Accrued Interest of \$201.92 | 42,000.00           | 41,389.69  | 42,013.91        | -624.22                  |
| October 10, 2023<br>October 11, 2023     | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.58%<br>Received Accrued Interest of \$204.82 | 62,000.00           | 61,740.70  | 61,700.42        | 40.28                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                                  |                     |            |                  |                          |
| October 2, 2023<br>October 12, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@74.96875 %                                       | 175,000.00          | 131,195.31 | 139,398.44       | -8,203.13                |
| October 4, 2023<br>October 12, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052<br>@95.515625 %                                      | 175,000.00          | 167,152.34 | 171,937.50       | -4,785.16                |
| October 5, 2023<br>October 12, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Oct 2053<br>@84.90820313 %                                    | 150,000.00          | 127,362.30 | 134,003.91       | -6,641.61                |
| October 11, 2023<br>October 13, 2023 | Sale 5,000.00 Par Value of Citigroup Inc Variable<br>2.572% 03 Jun 2031 @ 79.87% Received Accrued<br>Interest of \$46.44                         | 5,000.00            | 3,993.45   | 4,295.40         | -301.95                  |
| October 12, 2023<br>October 13, 2023 | Sale 122,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.46% Received Accrued Interest of \$434.04            | 122,000.00          | 121,347.11 | 121,410.51       | -63.40                   |
| October 18, 2023<br>October 19, 2023 | Sale 5,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.94% Received Accrued Interest of \$18.10 | 5,000.00            | 4,588.16   | 4,826.86         | -238.70                  |
| October 19, 2023<br>October 20, 2023 | Sale 5,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.36% Received Accrued Interest of \$18.29 | 5,000.00            | 4,559.62   | 4,826.86         | -267.24                  |
| October 19, 2023<br>October 20, 2023 | Sale 8,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.39% Received Accrued Interest of \$29.26 | 8,000.00            | 7,297.92   | 7,722.98         | -425.06                  |
| October 20, 2023<br>October 23, 2023 | Sale 177,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 31 Aug 2028 @<br>97.88% Received Accrued Interest of \$1,127.52          | 177,000.00          | 173,242.00 | 177,058.63       | -3,816.63                |
| October 23, 2023<br>October 24, 2023 | Sale 41,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 99.18%<br>Received Accrued Interest of \$124.34             | 41,000.00           | 40,663.67  | 40,961.73        | -298.06                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                 |                     |            |                  |                          |
| November 6, 2023<br>November 7, 2023  | Sale 118,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.04% Received Accrued Interest of \$566.63                | 118,000.00          | 118,050.70 | 117,865.12       | 185.58                   |
| November 8, 2023<br>November 9, 2023  | Sale 80,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 90.85% Received Accrued Interest of \$771.20                                    | 80,000.00           | 72,678.18  | 77,610.85        | -4,932.67                |
| November 8, 2023<br>November 9, 2023  | Sale 24,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 91.37% Received Accrued Interest of \$231.36                                    | 24,000.00           | 21,929.02  | 23,283.25        | -1,354.23                |
| November 8, 2023<br>November 9, 2023  | Sale 132,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 95.07% Received Accrued Interest of \$1,195.35 | 132,000.00          | 125,497.59 | 128,672.99       | -3,175.40                |
| November 9, 2023<br>November 10, 2023 | Sale 138,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.83% Received Accrued Interest of \$453.40                 | 138,000.00          | 137,765.51 | 137,402.91       | 362.60                   |
| November 9, 2023<br>November 10, 2023 | Sale 132,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.68% Received Accrued Interest of \$1,209.25 | 132,000.00          | 124,977.19 | 128,672.99       | -3,695.80                |
| November 9, 2023<br>November 10, 2023 | Sale 138,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.83% Received Accrued Interest of \$453.40                 | 138,000.00          | 137,765.51 | 137,402.91       | 362.60                   |
| November 1, 2023<br>November 13, 2023 | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.20703125 %                                         | 175,000.00          | 129,862.30 | 131,393.55       | -1,531.25                |
| November 7, 2023<br>November 13, 2023 | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @96.953125 %                                             | 175,000.00          | 169,667.97 | 167,131.84       | 2,536.13                 |
| November 6, 2023<br>November 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500%15 Nov 2053 @85.17382813 %                                         | 150,000.00          | 127,760.74 | 127,447.27       | 313.47                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                               |                     |            |                  |                          |
| November 13, 2023<br>November 14, 2023 | Sale 113,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.84% Received Accrued Interest of \$428.38               | 113,000.00          | 112,819.02 | 112,511.07       | 307.95                   |
| November 13, 2023<br>November 14, 2023 | Sale 40,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 89.89% Received Accrued Interest of \$408.02                                  | 40,000.00           | 35,957.81  | 38,805.42        | -2,847.61                |
| November 28, 2023<br>November 29, 2023 | Sale 106,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.84% Received Accrued Interest of \$803.69              | 106,000.00          | 106,886.09 | 105,878.83       | 1,007.26                 |
| November 28, 2023<br>November 29, 2023 | Sale 41,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.60% Received Accrued Interest of \$516.68                | 41,000.00           | 39,196.64  | 39,998.61        | -801.97                  |
| November 28, 2023<br>November 29, 2023 | Sale 53,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.84% Received Accrued Interest of \$401.84               | 53,000.00           | 53,443.05  | 52,939.42        | 503.63                   |
| November 29, 2023<br>November 30, 2023 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 101.69% Received Accrued Interest of \$308.33               | 40,000.00           | 40,677.95  | 39,954.27        | 723.68                   |
| December 6, 2023<br>December 7, 2023   | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 101.68% Received Accrued Interest of \$360.90               | 42,000.00           | 42,703.83  | 41,952.02        | 751.81                   |
| December 11, 2023<br>December 12, 2023 | Sale 80,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.29% Received Accrued Interest of \$274.45               | 80,000.00           | 80,231.73  | 79,807.11        | 424.62                   |
| November 27, 2023<br>December 13, 2023 | Sale 55,000.00 Par Value 37,028.13 Current Face of Fannie Mae Pool FN MA4176 2% 01 Nov 2040 @82.21875 % Received Accrued Interest of \$24.69  | 37,028.13           | 30,444.07  | 38,191.04        | -7,746.97                |
| November 27, 2023<br>December 13, 2023 | Sale 140,000.00 Par Value 92,262.97 Current Face of Fannie Mae Pool FN MA4152 2% 01 Oct 2040 @82.21875 % Received Accrued Interest of \$61.51 | 92,262.98           | 75,857.46  | 95,268.73        | -19,411.27               |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| November 27, 2023<br>December 13, 2023 | Reversal of Sale 55,000.00 Par Value 37,028.13<br>Current Face of Fannie Mae Pool FN MA4176 2%<br>01 Nov 2040 @82.21875 % Received Accrued<br>Interest of \$24.69  | 37,028.13           | 30,444.07  | 38,191.04        | 7,746.97                 |
| November 27, 2023<br>December 13, 2023 | Sale 55,000.00 Par Value 36,800.94 Current Face<br>of Fannie Mae Pool FN MA4176 2% 01 Nov 2040<br>@82.21875 % Received Accrued Interest of \$24.53                 | 36,800.94           | 30,257.27  | 37,956.72        | -7,699.45                |
| December 4, 2023<br>December 13, 2023  | Sale 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Dec<br>2053 @78.41210938 %                                                      | 275,000.00          | 215,633.30 | 206,832.03       | 8,801.27                 |
| December 8, 2023<br>December 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.500%15 Dec<br>2053 @88.671875 %                                                        | 150,000.00          | 133,007.81 | 127,822.27       | 5,185.54                 |
| December 4, 2023<br>December 13, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.71875 %                                                           | 175,000.00          | 172,757.81 | 169,654.30       | 3,103.51                 |
| December 7, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @94.765625 %                                                        | 125,000.00          | 118,457.03 | 114,101.56       | 4,355.47                 |
| December 12, 2023<br>December 13, 2023 | Sale 161,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>100.36% Received Accrued Interest of \$572.79                             | 161,000.00          | 161,572.30 | 160,611.82       | 960.48                   |
| November 27, 2023<br>December 13, 2023 | Reversal of Sale 140,000.00 Par Value 92,262.97<br>Current Face of Fannie Mae Pool FN MA4152 2%<br>01 Oct 2040 @82.21875 % Received Accrued<br>Interest of \$61.51 | 92,262.98           | 75,857.46  | 95,268.73        | 19,411.27                |
| November 27, 2023<br>December 13, 2023 | Sale 140,000.00 Par Value 91,637.39 Current Face<br>of Fannie Mae Pool FN MA4152 2% 01 Oct 2040<br>@82.21875 % Received Accrued Interest of \$61.09                | 91,637.39           | 75,343.12  | 94,622.76        | -19,279.64               |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                      |                     |            |                  |                          |
| December 13, 2023<br>December 14, 2023 | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.36%<br>Received Accrued Interest of \$154.76   | 42,000.00           | 42,152.58  | 41,898.74        | 253.84                   |
| December 13, 2023<br>December 20, 2023 | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Dec 47 @98.03515625 %                        | 175,000.00          | 171,561.52 | 166,277.34       | 5,284.18                 |
| December 21, 2023<br>December 22, 2023 | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 102.61%<br>Received Accrued Interest of \$1,334.26 | 87,000.00           | 89,270.16  | 84,875.14        | 4,395.02                 |
| December 28, 2023<br>December 29, 2023 | Sale 58,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 103.45%<br>Received Accrued Interest of \$937.77   | 58,000.00           | 60,002.81  | 56,583.41        | 3,419.40                 |
| December 29, 2023<br>January 2, 2024   | Sale 319,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.94% Received Accrued Interest of \$1,402.16   | 319,000.00          | 321,996.86 | 319,430.16       | 2,566.70                 |
| January 2, 2024<br>January 3, 2024     | Sale 44,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.63%<br>Received Accrued Interest of \$737.57   | 44,000.00           | 44,716.27  | 42,925.34        | 1,790.93                 |
| January 2, 2024<br>January 3, 2024     | Sale 47,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 104.08%<br>Received Accrued Interest of \$402.86   | 47,000.00           | 48,916.60  | 47,151.60        | 1,765.00                 |
| January 2, 2024<br>January 3, 2024     | Sale 144,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.92% Received Accrued Interest of \$652.13     | 144,000.00          | 145,327.98 | 144,194.19       | 1,133.79                 |
| January 3, 2024<br>January 4, 2024     | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.85%<br>Received Accrued Interest of \$286.99   | 17,000.00           | 17,315.04  | 16,584.79        | 730.25                   |
| January 4, 2024<br>January 5, 2024     | Sale 25,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.14%<br>Received Accrued Interest of \$425.02   | 25,000.00           | 25,285.16  | 24,389.40        | 895.76                   |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                    |                     |            |                  |                          |
| January 8, 2024<br>January 9, 2024   | Sale 108,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.64% Received Accrued Interest of \$1,012.50 | 108,000.00          | 111,931.88 | 108,348.37       | 3,583.51                 |
| January 8, 2024<br>January 9, 2024   | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.80% Received Accrued Interest of \$497.27   | 104,000.00          | 105,872.81 | 104,409.14       | 1,463.67                 |
| January 8, 2024<br>January 9, 2024   | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.75% Received Accrued Interest of \$297.10    | 17,000.00           | 17,127.50  | 16,584.79        | 542.71                   |
| January 8, 2024<br>January 9, 2024   | Sale 55,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.83% Received Accrued Interest of \$515.63    | 55,000.00           | 57,105.47  | 55,177.41        | 1,928.06                 |
| January 9, 2024<br>January 10, 2024  | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.83% Received Accrued Interest of \$741.70    | 78,000.00           | 80,988.98  | 78,251.60        | 2,737.38                 |
| January 11, 2024<br>January 12, 2024 | Sale 135,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.74% Received Accrued Interest of \$451.84   | 135,000.00          | 135,996.68 | 135,009.16       | 987.52                   |
| January 10, 2024<br>January 16, 2024 | Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/54 @80.5625 %                                   | 275,000.00          | 221,546.88 | 216,046.88       | 5,500.00                 |
| January 8, 2024<br>January 16, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @96 %                                        | 125,000.00          | 120,000.00 | 118,564.45       | 1,435.55                 |
| January 4, 2024<br>January 16, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 1/15/54 @99.84570313 %                                 | 25,000.00           | 24,961.43  | 24,810.55        | 150.88                   |
| January 12, 2024<br>January 22, 2024 | Sale 175,000.00 Par Value 175,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 1/15/49 @99.53320313 %                       | 175,000.00          | 174,183.11 | 171,650.39       | 2,532.72                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                             |                     |            |                  |                          |
| January 19, 2024<br>January 22, 2024  | Sale 22,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.36%<br>Received Accrued Interest of \$418.48           | 22,000.00           | 21,639.06  | 21,462.66        | 176.40                   |
| January 22, 2024<br>January 23, 2024  | Sale 17,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.17%<br>Received Accrued Interest of \$325.39           | 17,000.00           | 16,859.22  | 16,584.79        | 274.43                   |
| January 24, 2024<br>January 25, 2024  | Sale 189,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.67%<br>Received Accrued Interest of \$486.78           | 189,000.00          | 186,480.00 | 187,515.73       | -1,035.73                |
| January 25, 2024<br>January 29, 2024  | Sale 212,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.78%<br>Received Accrued Interest of \$717.83           | 212,000.00          | 211,540.38 | 211,765.57       | -225.19                  |
| January 26, 2024<br>January 29, 2024  | Sale 197,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.49%<br>Received Accrued Interest of \$588.56           | 197,000.00          | 194,021.91 | 195,452.91       | -1,431.00                |
| February 1, 2024<br>February 5, 2024  | Sale 15,000.00 Par Value of Citigroup Inc Variable 4.412% 31 Mar 2031 @ 96.58%<br>Received Accrued Interest of \$229.79                     | 15,000.00           | 14,486.70  | 17,069.25        | -2,582.55                |
| February 8, 2024<br>February 9, 2024  | Sale 235,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.30%<br>Received Accrued Interest of \$645.60              | 235,000.00          | 233,358.78 | 234,421.20       | -1,062.42                |
| February 5, 2024<br>February 13, 2024 | Sale 25,000.00 Par Value 25,000.00 Current Face of Umps TBA 30yr Mpt 5.500% 15 Feb 2053 @99.23632813 %, Federal Short Term Loss of \$158.69 | 25,000.00           | 24,809.08  | 24,967.77        | -158.69                  |
| February 5, 2024<br>February 13, 2024 | Sale 125,000.00 Par Value 125,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @95.359375 %, Federal Short Term Loss of \$888.67     | 125,000.00          | 119,199.22 | 120,087.89       | -888.67                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
| February 5, 2024<br>February 13, 2024  | Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @78.93945313 %, Federal Short Term Loss of \$4,828.61                             | 275,000.00          | 217,083.50 | 221,912.11       | -4,828.61                |
| February 13, 2024<br>February 14, 2024 | Sale 183,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.74% Received Accrued Interest of \$2,058.75, Federal Short Term Gain of \$2,600.55 | 183,000.00          | 186,179.37 | 183,578.82       | 2,600.55                 |
| February 13, 2024<br>February 14, 2024 | Sale 55,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 104.84% Received Accrued Interest of \$653.13, Federal Short Term Gain of \$1,691.13   | 55,000.00           | 57,659.77  | 55,968.64        | 1,691.13                 |
| February 14, 2024<br>February 15, 2024 | Sale 99,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.39% Received Accrued Interest of \$1,125.99, Federal Short Term Gain of \$1,063.59  | 99,000.00           | 100,376.72 | 99,313.13        | 1,063.59                 |
| February 14, 2024<br>February 15, 2024 | Sale 73,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.88% Received Accrued Interest of \$830.27, Federal Short Term Gain of \$1,137.86    | 73,000.00           | 74,368.75  | 73,230.89        | 1,137.86                 |
| February 14, 2024<br>February 15, 2024 | Sale 99,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 101.39% Received Accrued Interest of \$1,125.99, Federal Short Term Gain of \$1,063.59  | 99,000.00           | 100,376.72 | 99,313.13        | 1,063.59                 |
| February 15, 2024<br>February 16, 2024 | Sale 66,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.21% Received Accrued Interest of \$758.82, Federal Short Term Gain of \$1,252.73    | 66,000.00           | 67,461.49  | 66,208.76        | 1,252.73                 |
| February 15, 2024<br>February 16, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 102.21%                                                                                | 132,000.00          | 134,922.99 | 132,417.51       | 2,505.48                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                      | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                  |                     |           |                  |                          |
|                                        | Received Accrued Interest of \$1,517.64, Federal Short Term Gain of \$2,505.48                                                                                   |                     |           |                  |                          |
| February 15, 2024<br>February 20, 2024 | Sale 15,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.72% Received Accrued Interest of \$356.88, Federal Long Term Gain of \$2,591.45       | 15,000.00           | 18,108.45 | 15,517.00        | 2,591.45                 |
| February 16, 2024<br>February 20, 2024 | Sale 13,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.13% Received Accrued Interest of \$7.81, Federal Short Term Loss of \$55.11 | 13,000.00           | 12,627.38 | 12,682.49        | -55.11                   |
| February 16, 2024<br>February 20, 2024 | Sale 13,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.27% Received Accrued Interest of \$7.81, Federal Short Term Loss of \$37.96 | 13,000.00           | 12,644.53 | 12,682.49        | -37.96                   |
| February 20, 2024<br>February 22, 2024 | Sale 5,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.51% Received Accrued Interest of \$121.47, Federal Long Term Gain of \$853.22          | 5,000.00            | 6,025.55  | 5,172.33         | 853.22                   |
| February 21, 2024<br>February 23, 2024 | Sale 10,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.63% Received Accrued Interest of \$245.44, Federal Long Term Gain of \$1,718.03       | 10,000.00           | 12,062.70 | 10,344.67        | 1,718.03                 |
| February 21, 2024<br>February 23, 2024 | Sale 5,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.25% Received Accrued Interest of \$122.72, Federal Long Term Gain of \$840.36          | 5,000.00            | 6,012.70  | 5,172.34         | 840.36                   |
| February 22, 2024<br>February 26, 2024 | Sale 25,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.39% Received Accrued Interest of \$632.37, Federal Long Term Gain of \$4,236.08       | 25,000.00           | 30,097.75 | 25,861.67        | 4,236.08                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                                                     |                     |            |                  |                          |
| February 26, 2024<br>February 27, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.53% Received Accrued Interest of \$717.03, Federal Short Term Loss of \$2,025.47                               | 120,000.00          | 117,032.14 | 119,057.61       | -2,025.47                |
| February 27, 2024<br>February 28, 2024 | Sale 124,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.16% Received Accrued Interest of \$405.38, Federal Short Term Loss of \$749.98                                 | 124,000.00          | 122,958.59 | 123,708.57       | -749.98                  |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94                                  | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| February 29, 2024<br>March 1, 2024     | Sale 115,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.49% Received Accrued Interest of \$722.70, Federal Short Term Loss of \$1,987.59                               | 115,000.00          | 112,109.28 | 114,096.87       | -1,987.59                |
| February 29, 2024<br>March 1, 2024     | Sale 82,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 97.77% Received Accrued Interest of \$515.32, Federal Short Term Loss of \$1,187.33                                | 82,000.00           | 80,168.70  | 81,356.03        | -1,187.33                |
| February 29, 2024<br>March 1, 2024     | Sale 300,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.26% Received Accrued Interest of \$1,050.82, Federal Short Term Loss of \$1,501.55                             | 300,000.00          | 297,793.37 | 299,294.92       | -1,501.55                |
| March 4, 2024<br>March 6, 2024         | Sale 45,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 120.43% Received Accrued Interest of \$1,250.97, Federal Short Term Gain of \$3,396.48, Federal Long Term Gain of \$4,245.58 | 45,000.00           | 54,193.05  | 46,550.99        | 7,642.06                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                          |                     |            |                  |                          |
| March 5, 2024<br>March 6, 2024   | Sale 145,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.97% Received Accrued Interest of \$2,119.23, Federal Short Term Loss of \$2,608.07 | 145,000.00          | 149,310.35 | 151,918.42       | -2,608.07                |
| March 7, 2024<br>March 11, 2024  | Sale 5,000.00 Par Value of Credit Suisse Group AG Variable 2.593% 11 Sep 2025 @ 98.41%, Federal Short Term Gain of \$1,620.45                                            | 5,000.00            | 4,920.45   | 3,300.00         | 1,620.45                 |
| March 11, 2024<br>March 12, 2024 | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.79% Received Accrued Interest of \$708.32, Federal Short Term Gain of \$8.16        | 46,000.00           | 48,202.97  | 48,194.81        | 8.16                     |
| March 11, 2024<br>March 12, 2024 | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.80% Received Accrued Interest of \$585.14, Federal Short Term Gain of \$12.67       | 38,000.00           | 39,825.78  | 39,813.11        | 12.67                    |
| March 12, 2024<br>March 13, 2024 | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.50% Received Accrued Interest of \$468.14, Federal Short Term Loss of \$310.34     | 153,000.00          | 152,235.86 | 152,546.20       | -310.34                  |
| March 12, 2024<br>March 13, 2024 | Sale 153,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.40% Received Accrued Interest of \$468.14, Federal Short Term Loss of \$461.75     | 153,000.00          | 152,084.46 | 152,546.21       | -461.75                  |
| March 14, 2024<br>March 15, 2024 | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.38% Received Accrued Interest of \$600.01, Federal Short Term Loss of \$910.60      | 38,000.00           | 38,902.50  | 39,813.10        | -910.60                  |
| March 14, 2024<br>March 18, 2024 | Sale 5,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 84.09% Received Accrued Interest of \$53.23, Federal Long Term Loss of \$310.47                   | 5,000.00            | 4,204.55   | 4,515.02         | -310.47                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
| March 20, 2024<br>March 22, 2024 | Sale 5,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 84.43% Received Accrued Interest of \$54.95, Federal Long Term Loss of \$293.78               | 5,000.00            | 4,221.25   | 4,515.03         | -293.78                  |
| March 21, 2024<br>March 22, 2024 | Sale 39,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.80% Received Accrued Interest of \$651.43, Federal Short Term Loss of \$770.03  | 39,000.00           | 40,090.78  | 40,860.81        | -770.03                  |
| March 21, 2024<br>March 25, 2024 | Sale 10,000.00 Par Value of Credit Suisse Group Ag 3.091% 14 May 2032 @ 84.55% Received Accrued Interest of \$112.48, Federal Long Term Loss of \$574.85             | 10,000.00           | 8,455.20   | 9,030.05         | -574.85                  |
| March 25, 2024<br>March 26, 2024 | Sale 256,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01% Received Accrued Interest of \$1,547.25, Federal Short Term Loss of \$1,259.00 | 256,000.00          | 253,478.16 | 254,737.16       | -1,259.00                |
| March 26, 2024<br>March 27, 2024 | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.81% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$597.58      | 86,000.00           | 84,978.18  | 85,575.76        | -597.58                  |
| March 26, 2024<br>March 27, 2024 | Sale 125,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.98% Received Accrued Interest of \$389.78, Federal Short Term Gain of \$108.90  | 125,000.00          | 124,977.25 | 124,868.35       | 108.90                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.21% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$382.66 | 121,000.00          | 121,255.23 | 120,872.57       | 382.66                   |
| April 9, 2024<br>April 10, 2024  | Sale 105,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.15%                                                                             | 105,000.00          | 104,106.68 | 104,931.65       | -824.97                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                         |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$315.29, Federal Short Term Loss of \$824.97                                                                                              |                     |            |                  |                          |
| April 10, 2024<br>April 11, 2024 | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.17% Received Accrued Interest of \$271.28, Federal Short Term Loss of \$667.23      | 87,000.00           | 86,276.13  | 86,943.36        | -667.23                  |
| April 22, 2024<br>April 23, 2024 | Sale 152,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.23% Received Accrued Interest of \$947.93, Federal Short Term Loss of \$2,530.06   | 152,000.00          | 149,309.85 | 151,839.91       | -2,530.06                |
| April 22, 2024<br>April 23, 2024 | Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.20% Received Accrued Interest of \$480.20, Federal Short Term Loss of \$1,301.34    | 77,000.00           | 75,617.57  | 76,918.91        | -1,301.34                |
| April 24, 2024<br>April 25, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.18% Received Accrued Interest of \$371.93, Federal Short Term Loss of \$761.72      | 121,000.00          | 120,011.86 | 120,773.58       | -761.72                  |
| April 24, 2024<br>April 25, 2024 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.19% Received Accrued Interest of \$1,021.85, Federal Short Term Loss of \$2,697.82 | 158,000.00          | 155,135.78 | 157,833.60       | -2,697.82                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.63% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,141.65  | 120,000.00          | 117,154.69 | 119,296.34       | -2,141.65                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,418.21  | 120,000.00          | 116,878.13 | 119,296.34       | -2,418.21                |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                      |                     |            |                  |                          |
| May 6, 2024<br>May 7, 2024    | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.23% Received Accrued Interest of \$1,081.32, Federal Short Term Loss of \$2,043.11 | 120,000.00          | 115,476.13 | 117,519.24       | -2,043.11                |
| May 7, 2024<br>May 8, 2024    | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.50% Received Accrued Interest of \$1,103.63, Federal Short Term Loss of \$1,729.14 | 121,000.00          | 116,769.42 | 118,498.56       | -1,729.14                |
| May 9, 2024<br>May 10, 2024   | Sale 149,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.74% Received Accrued Interest of \$457.99, Federal Short Term Loss of \$64.86    | 149,000.00          | 148,610.04 | 148,674.90       | -64.86                   |
| May 3, 2024<br>May 13, 2024   | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 5/15/54 @84.0625 %, Federal Short Term Loss of \$2,838.86                              | 225,000.00          | 189,140.63 | 191,979.49       | -2,838.86                |
| May 3, 2024<br>May 13, 2024   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 5/15/54 @87.63085938 %, Federal Short Term Loss of \$1,766.60                          | 150,000.00          | 131,446.29 | 133,212.89       | -1,766.60                |
| May 2, 2024<br>May 13, 2024   | Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/54 @93.046875 %, Federal Short Term Loss of \$3,942.38                            | 275,000.00          | 255,878.91 | 259,821.29       | -3,942.38                |
| May 1, 2024<br>May 13, 2024   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/54 @94.90625 %, Federal Short Term Loss of \$2,089.85                             | 125,000.00          | 118,632.81 | 120,722.66       | -2,089.85                |
| May 2, 2024<br>May 13, 2024   | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/54                                                                                  | 25,000.00           | 24,383.30  | 24,661.13        | -277.83                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                        |                     |            |                  |                          |
|                               | @97.53320313 %, Federal Short Term Loss of \$277.83                                                                                                                    |                     |            |                  |                          |
| May 10, 2024<br>May 13, 2024  | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$472.64, Federal Short Term Loss of \$1,486.08   | 46,000.00           | 43,186.09  | 44,672.17        | -1,486.08                |
| May 6, 2024<br>May 13, 2024   | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 5/15/50 @80.60546875 %, Federal Short Term Loss of \$601.74                                | 50,000.00           | 40,302.73  | 40,904.47        | -601.74                  |
| May 13, 2024<br>May 14, 2024  | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$478.01, Federal Short Term Loss of \$1,486.08   | 46,000.00           | 43,186.09  | 44,672.17        | -1,486.08                |
| May 13, 2024<br>May 14, 2024  | Sale 61,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.14% Received Accrued Interest of \$596.59, Federal Short Term Loss of \$1,085.27      | 61,000.00           | 58,645.78  | 59,731.05        | -1,085.27                |
| May 14, 2024<br>May 15, 2024  | Sale 19,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$199.66, Federal Short Term Loss of \$613.82     | 19,000.00           | 17,837.73  | 18,451.55        | -613.82                  |
| May 14, 2024<br>May 15, 2024  | Sale 34,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.02% Received Accrued Interest of \$336.26, Federal Short Term Loss of \$646.08        | 34,000.00           | 32,646.64  | 33,292.72        | -646.08                  |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.36% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,328.46 | 126,000.00          | 123,932.69 | 125,261.15       | -1,328.46                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                             |                     |            |                  |                          |
| June 3, 2024<br>June 4, 2024   | Sale 260,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.59% Received Accrued Interest of \$1,143.68, Federal Short Term Gain of \$1,911.42                   | 260,000.00          | 261,526.84 | 259,615.42       | 1,911.42                 |
| June 5, 2024<br>June 6, 2024   | Sale 79,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.37% Received Accrued Interest of \$1,093.85, Federal Short Term Loss of \$901.06 | 79,000.00           | 78,503.24  | 79,404.30        | -901.06                  |
| June 6, 2024<br>June 7, 2024   | Sale 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.35% Received Accrued Interest of \$656.58, Federal Short Term Loss of \$545.30   | 47,000.00           | 46,695.23  | 47,240.53        | -545.30                  |
| June 7, 2024<br>June 10, 2024  | Sale 113,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.62% Received Accrued Interest of \$359.27, Federal Short Term Loss of \$50.15                           | 113,000.00          | 112,565.88 | 112,616.03       | -50.15                   |
| June 10, 2024<br>June 11, 2024 | Sale 233,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.51% Received Accrued Interest of \$769.28, Federal Short Term Loss of \$341.15                          | 233,000.00          | 231,867.12 | 232,208.27       | -341.15                  |
| June 12, 2024<br>June 13, 2024 | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 98.85% Received Accrued Interest of \$573.75, Federal Short Term Loss of \$647.47   | 39,000.00           | 38,552.11  | 39,199.58        | -647.47                  |
| May 31, 2024<br>June 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/54 @96.171875 %, Federal Short Term Gain of \$1,577.14                                                   | 125,000.00          | 120,214.84 | 118,637.70       | 1,577.14                 |
| June 6, 2024<br>June 13, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/54                                                                                                         | 25,000.00           | 24,785.16  | 24,380.86        | 404.30                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                           |                     |            |                  |                          |
|                                | @99.140625 %, Federal Short Term Gain of \$404.30                                                                                                                                         |                     |            |                  |                          |
| May 30, 2024<br>June 13, 2024  | Sale 275,000.00 Par Value 275,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/54 @93.25195313 %, Federal Short Term Gain of \$478.03                                                 | 275,000.00          | 256,442.87 | 255,964.84       | 478.03                   |
| June 6, 2024<br>June 13, 2024  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/54 @85.50390625 %, Federal Short Term Gain of \$3,120.12                                               | 225,000.00          | 192,383.79 | 189,263.67       | 3,120.12                 |
| May 29, 2024<br>June 13, 2024  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.500% 6/15/54 @86.859375 %, Federal Short Term Loss of \$1,224.61                                                 | 150,000.00          | 130,289.06 | 131,513.67       | -1,224.61                |
| June 7, 2024<br>June 13, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 6/15/49 @81.2109375 %, Federal Short Term Gain of \$265.63                                                    | 50,000.00           | 40,605.47  | 40,339.84        | 265.63                   |
| June 13, 2024<br>June 14, 2024 | Sale 127,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 100.11% Received Accrued Interest of \$465.90, Federal Short Term Gain of \$573.32                       | 127,000.00          | 127,141.78 | 126,568.46       | 573.32                   |
| June 17, 2024<br>June 18, 2024 | Sale 47,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.53% Received Accrued Interest of \$720.49, Federal Short Term Loss of \$462.00 | 47,000.00           | 46,778.53  | 47,240.53        | -462.00                  |
| May 22, 2024<br>June 20, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 6/15/54 @95.15625 %, Federal Short Term Gain of \$386.72                                            | 100,000.00          | 95,156.25  | 94,769.53        | 386.72                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                                                                      |                     |            |                  |                          |
| May 22, 2024<br>June 20, 2024  | Reversal of Sale 100,000.00 Par Value 100,000.00<br>Current Face of GNMAII JUMBO TBA 30YR MPT<br>4.500% 6/15/54 @95.15625 %                                                                                                          | 100,000.00          | 95,156.25  | 94,769.53        | -386.72                  |
| May 22, 2024<br>June 20, 2024  | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @95.15625 %, Federal Short Term Gain of<br>\$386.72                                                                              | 100,000.00          | 95,156.25  | 94,769.53        | 386.72                   |
| June 18, 2024<br>June 20, 2024 | Sale 50,000.00 Par Value 47,603.29 Current Face<br>of United States Small Business Administration<br>SBAP 2022-25H 1 3.8% 01 Aug 2047<br>@93.234375 % Received Accrued Interest of<br>\$698.45, Federal Long Term Loss of \$3,220.65 | 47,603.28           | 44,382.63  | 47,603.28        | -3,220.65                |
| June 20, 2024<br>June 21, 2024 | Sale 183,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>101.49% Received Accrued Interest of \$1,195.96,<br>Federal Short Term Gain of \$2,988.84                                                   | 183,000.00          | 185,718.16 | 182,729.32       | 2,988.84                 |
| June 21, 2024<br>June 24, 2024 | Sale 237,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>101.47% Received Accrued Interest of \$1,638.23,<br>Federal Short Term Gain of \$3,832.92                                                   | 237,000.00          | 240,482.37 | 236,649.45       | 3,832.92                 |
| June 21, 2024<br>June 24, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Received Accrued Interest of \$371.80, Federal Short<br>Term Gain of \$1,276.84                                                       | 126,000.00          | 127,181.64 | 125,904.80       | 1,276.84                 |
| June 25, 2024<br>June 26, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 101.02%<br>Received Accrued Interest of \$402.79, Federal Short<br>Term Gain of \$1,374.74                                                       | 126,000.00          | 127,279.53 | 125,904.79       | 1,374.74                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%                                                                                                                                          | 126,000.00          | 126,910.22 | 125,904.80       | 1,005.42                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                         | Description                                                                                                                                                                               | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                              |                                                                                                                                                                                           |                     |                        |                        |                          |
|                                                       | Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,005.42                                                                                                              |                     |                        |                        |                          |
| June 26, 2024<br>June 27, 2024                        | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$209.14, Federal Short Term Gain of \$502.71                     | 63,000.00           | 63,455.11              | 62,952.40              | 502.71                   |
| June 26, 2024<br>June 27, 2024                        | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.70%<br>Received Accrued Interest of \$209.14, Federal Short Term Gain of \$491.25                     | 63,000.00           | 63,443.65              | 62,952.40              | 491.25                   |
| June 27, 2024<br>June 28, 2024                        | Sale 39,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.02% Received Accrued Interest of \$646.07, Federal Short Term Loss of \$583.50 | 39,000.00           | 38,616.09              | 39,199.59              | -583.50                  |
| <b>Total Sales</b>                                    |                                                                                                                                                                                           |                     | <b>\$19,938,486.81</b> | <b>\$20,139,561.77</b> | <b>-\$146,878.66</b>     |
| <b>Total Merrill Lynch LLC/FI (fka Banc/Ame) 0773</b> |                                                                                                                                                                                           |                     | <b>\$45,502,794.83</b> | <b>\$45,703,869.79</b> | <b>-\$146,878.66</b>     |
| <i>Mizuho Securities Inc./FI 2396</i>                 |                                                                                                                                                                                           |                     |                        |                        |                          |
| <b>Purchases</b>                                      |                                                                                                                                                                                           |                     |                        |                        |                          |
| June 5, 2023<br>July 13, 2023                         | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 7/15/53 @96.5078125 %                                                                                   | 100,000.00          | 96,507.81              | 96,507.81              |                          |
| June 6, 2023<br>July 13, 2023                         | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053 @99.71484375 %                                                                              | 200,000.00          | 199,429.69             | 199,429.69             |                          |
| June 7, 2023<br>July 13, 2023                         | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/53 @84.63671875 %                                                                                    | 50,000.00           | 42,318.36              | 42,318.36              |                          |
| June 8, 2023<br>July 13, 2023                         | Purchase 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @81.984375 %                                                                                    | 100,000.00          | 81,984.38              | 81,984.38              |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                            |                     |            |                  |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@84.65625 %                  | 50,000.00           | 42,328.13  | 42,328.13        |                          |
| June 30, 2023<br>August 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 8/15/53<br>@96.17578125 %             | 100,000.00          | 96,175.78  | 96,175.78        |                          |
| July 5, 2023<br>August 14, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.14453125 %             | 200,000.00          | 198,289.06 | 198,289.06       |                          |
| July 7, 2023<br>August 14, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@92.5 %                    | 200,000.00          | 185,000.00 | 185,000.00       |                          |
| July 14, 2023<br>August 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.34375 %                | 100,000.00          | 91,343.75  | 91,343.75        |                          |
| July 14, 2023<br>August 14, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of Fnma Tba 30yr Mpt<br>3.500% 8/15/46 @91.34375 %    | 100,000.00          | 91,343.75  | 91,343.75        |                          |
| July 7, 2023<br>August 14, 2023  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 8/15/53 @92.5 %        | 200,000.00          | 185,000.00 | 185,000.00       |                          |
| July 5, 2023<br>August 14, 2023  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 8/15/53 @99.14453125 % | 200,000.00          | 198,289.06 | 198,289.06       |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 8/15/53 @96.17578125 % | 100,000.00          | 96,175.78  | 96,175.78        |                          |
| June 30, 2023<br>August 14, 2023 | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.500% 8/15/50 @84.65625 %      | 50,000.00           | 42,328.13  | 42,328.13        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                              |                     |            |                  |                          |
| June 30, 2023<br>August 14, 2023     | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 8/15/53<br>@96.17578125 %               | 100,000.00          | 96,175.78  | 96,175.78        |                          |
| June 30, 2023<br>August 14, 2023     | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.500% 8/15/50<br>@84.65625 %                    | 50,000.00           | 42,328.13  | 42,328.13        |                          |
| July 14, 2023<br>August 14, 2023     | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 3.500% 8/15/46<br>@91.34375 %                  | 100,000.00          | 91,343.75  | 91,343.75        |                          |
| July 7, 2023<br>August 14, 2023      | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 8/15/53<br>@92.5 %                      | 200,000.00          | 185,000.00 | 185,000.00       |                          |
| July 5, 2023<br>August 14, 2023      | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 8/15/53<br>@99.14453125 %               | 200,000.00          | 198,289.06 | 198,289.06       |                          |
| August 8, 2023<br>September 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@95.30078125 %               | 100,000.00          | 95,300.78  | 95,300.78        |                          |
| August 8, 2023<br>September 14, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 9/15/53 @95.30078125 %   | 100,000.00          | 95,300.78  | 95,300.78        |                          |
| August 8, 2023<br>September 14, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 9/15/53<br>@95.30078125 %               | 100,000.00          | 95,300.78  | 95,300.78        |                          |
| August 31, 2023<br>October 12, 2023  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053<br>@94.7734375 %             | 100,000.00          | 94,773.44  | 94,773.44        |                          |
| August 31, 2023<br>October 12, 2023  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Oct 2053 @94.7734375 % | 100,000.00          | 94,773.44  | 94,773.44        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                              |                     |            |                  |                          |
| August 31, 2023<br>October 12, 2023   | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053<br>@94.7734375 %             | 100,000.00          | 94,773.44  | 94,773.44        |                          |
| October 4, 2023<br>November 13, 2023  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Nov<br>2053 @90.4765625 %             | 100,000.00          | 90,476.56  | 90,476.56        |                          |
| October 5, 2023<br>November 13, 2023  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47<br>@88.0390625 %               | 150,000.00          | 132,058.59 | 132,058.59       |                          |
| October 23, 2023<br>November 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Nov 53<br>@94.38671875 %              | 150,000.00          | 141,580.08 | 141,580.08       |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @92 %                     | 100,000.00          | 92,000.00  | 92,000.00        |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.6796875 %             | 150,000.00          | 133,019.53 | 133,019.53       |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.9296875 %               | 150,000.00          | 145,394.53 | 145,394.53       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500%15 Dec 53 @96.9296875 %   | 150,000.00          | 145,394.53 | 145,394.53       |                          |
| November 7, 2023<br>December 13, 2023 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000%15 Dec 2053 @88.6796875 % | 150,000.00          | 133,019.53 | 133,019.53       |                          |
| November 3, 2023<br>December 13, 2023 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500%15 Dec 2053 @92 %         | 100,000.00          | 92,000.00  | 92,000.00        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                     |                     |            |                  |                          |
| November 3, 2023<br>December 13, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @92 %                            | 100,000.00          | 92,000.00  | 92,000.00        |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@96.9296875 %, TBA Pair off        | 150,000.00          | 145,394.53 | 145,394.53       |                          |
| November 7, 2023<br>December 13, 2023 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000%15 Dec<br>2053 @88.6796875 %, TBA Pair off      | 150,000.00          | 133,019.53 | 133,019.53       |                          |
| December 29, 2023<br>January 2, 2024  | Purchase 29,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 105.14%<br>Paid Accrued Interest of \$172.09 | 29,000.00           | 30,490.78  | 30,490.78        |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@94.8828125 %                       | 100,000.00          | 94,882.81  | 94,882.81        |                          |
| December 7, 2023<br>January 16, 2024  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.500% 1/15/48 @94.8828125 %           | 100,000.00          | 94,882.81  | 94,882.81        |                          |
| December 4, 2023<br>January 16, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@98.80859375 %                      | 150,000.00          | 148,212.89 | 148,212.89       |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@94.8828125 %                       | 100,000.00          | 94,882.81  | 94,882.81        |                          |
| December 7, 2023<br>January 16, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@92.4375 %                          | 200,000.00          | 184,875.00 | 184,875.00       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.87109375 %                  | 150,000.00          | 149,806.64 | 149,806.64       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                |                     |            |                  |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@96.46484375 %                 | 100,000.00          | 96,464.84  | 96,464.84        |                          |
| January 9, 2024<br>February 13, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@93.6015625 %                  | 200,000.00          | 187,203.13 | 187,203.13       |                          |
| January 9, 2024<br>February 13, 2024  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.000% 2/15/48 @93.6015625 %      | 200,000.00          | 187,203.13 | 187,203.13       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.500% 2/15/48 @96.46484375 %     | 100,000.00          | 96,464.84  | 96,464.84        |                          |
| January 4, 2024<br>February 13, 2024  | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of Umbs TBA 30yr Mpt<br>5.500% 15 Feb 2053 @99.87109375 % | 150,000.00          | 149,806.64 | 149,806.64       |                          |
| January 4, 2024<br>February 13, 2024  | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.87109375 %             | 150,000.00          | 149,806.64 | 149,806.64       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@96.46484375 %                 | 100,000.00          | 96,464.84  | 96,464.84        |                          |
| January 9, 2024<br>February 13, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@93.6015625 %                  | 200,000.00          | 187,203.13 | 187,203.13       |                          |
| February 1, 2024<br>February 15, 2024 | Purchase 34,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 15 Feb 2034 USD<br>'B-2034' @ 100.95%              | 34,000.00           | 34,322.45  | 34,322.45        |                          |
| February 2, 2024<br>March 13, 2024    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 3/15/54<br>@93.54882813 %                 | 200,000.00          | 187,097.66 | 187,097.66       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                            |                     |            |                  |                          |
| February 5, 2024<br>March 13, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053<br>@99.27148438 %         | 150,000.00          | 148,907.23 | 148,907.23       |                          |
| February 5, 2024<br>March 13, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 3/15/54<br>@95.37890625 %             | 100,000.00          | 95,378.91  | 95,378.91        |                          |
| March 4, 2024<br>April 11, 2024    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@92.22070313 %             | 200,000.00          | 184,441.41 | 184,441.41       |                          |
| March 5, 2024<br>April 11, 2024    | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 4/15/54<br>@99.23632813 %             | 150,000.00          | 148,854.49 | 148,854.49       |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 4/15/54<br>@95.515625 %               | 100,000.00          | 95,515.63  | 95,515.63        |                          |
| March 7, 2024<br>April 11, 2024    | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 4/15/54<br>@86.57617188 %             | 225,000.00          | 194,796.39 | 194,796.39       |                          |
| April 5, 2024<br>May 13, 2024      | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 5/15/54<br>@91.80078125 %             | 200,000.00          | 183,601.56 | 183,601.56       |                          |
| April 5, 2024<br>May 13, 2024      | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.49414062 %             | 100,000.00          | 94,494.14  | 94,494.14        |                          |
| April 8, 2024<br>May 13, 2024      | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.72265625 %             | 175,000.00          | 172,764.65 | 172,764.65       |                          |
| April 8, 2024<br>May 13, 2024      | Reversal of Purchase 175,000.00 Par Value<br>175,000.00 Current Face of UMBS TBA 30YR MPT<br>5.500% 5/15/54 @98.72265625 % | 175,000.00          | 172,764.65 | 172,764.65       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                            |                     |            |                  |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 5/15/54 @94.49414062 % | 100,000.00          | 94,494.14  | 94,494.14        |                          |
| April 5, 2024<br>May 13, 2024 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>4.000% 5/15/54 @91.80078125 % | 200,000.00          | 183,601.56 | 183,601.56       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 5/15/54<br>@91.80078125 %             | 200,000.00          | 183,601.56 | 183,601.56       |                          |
| April 5, 2024<br>May 13, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.49414063 %             | 100,000.00          | 94,494.14  | 94,494.14        |                          |
| April 8, 2024<br>May 13, 2024 | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 5/15/54<br>@98.72265625 %             | 175,000.00          | 172,764.65 | 172,764.65       |                          |
| May 1, 2024<br>June 13, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 6/15/54<br>@89.53515625 %             | 200,000.00          | 179,070.31 | 179,070.31       |                          |
| May 2, 2024<br>June 13, 2024  | Purchase 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500% 6/15/54<br>@97.83984375 %             | 175,000.00          | 171,219.73 | 171,219.73       |                          |
| May 2, 2024<br>June 13, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 6/15/54<br>@93.0625 %                 | 100,000.00          | 93,062.50  | 93,062.50        |                          |
| May 3, 2024<br>June 13, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 6/15/54<br>@77.11132813 %             | 125,000.00          | 96,389.16  | 96,389.16        |                          |
| May 3, 2024<br>June 20, 2024  | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Gnmaii Jumbo TBA 30yr Mpt 5.500%<br>6/15/54 @98.8125 %           | 25,000.00           | 24,703.13  | 24,703.13        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                    | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                |                     |                       |                       |                          |
| May 3, 2024<br>June 20, 2024     | Reversal of Purchase 25,000.00 Par Value<br>25,000.00 Current Face of Gnmii Jumbo TBA 30yr<br>Mpt 5.500% 6/15/54 @98.8125 %                                    | 25,000.00           | 24,703.13             | 24,703.13             |                          |
| May 3, 2024<br>June 20, 2024     | Purchase 25,000.00 Par Value 25,000.00 Current<br>Face of Gnmii Jumbo TBA 30yr Mpt 5.500%<br>6/15/54 @98.8125 %                                                | 25,000.00           | 24,703.13             | 24,703.13             |                          |
| <b>Total Purchases</b>           |                                                                                                                                                                |                     | <b>\$9,309,627.71</b> | <b>\$9,309,627.71</b> | <b>\$0.00</b>            |
| <b>Sales</b>                     |                                                                                                                                                                |                     |                       |                       |                          |
| June 30, 2023<br>July 13, 2023   | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 7/15/53<br>@96.11132813 %                                                     | 100,000.00          | 96,111.33             | 96,507.81             | -396.48                  |
| July 5, 2023<br>July 13, 2023    | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Jul 2053<br>@99.140625 %                                                   | 200,000.00          | 198,281.25            | 199,429.69            | -1,148.44                |
| June 30, 2023<br>July 13, 2023   | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of UMBS TBA 30YR MPT 2.500% 7/15/53<br>@84.53515625 %                                                       | 50,000.00           | 42,267.58             | 42,318.36             | -50.78                   |
| July 7, 2023<br>July 13, 2023    | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 7/15/53<br>@92.42382813 %                                                     | 200,000.00          | 184,847.66            | 188,750.00            | -3,902.34                |
| August 2, 2023<br>August 3, 2023 | Sale 25,000.00 Par Value of United States Treasury<br>Note/Bond 3.375% 15 May 2033 @ 94.39%<br>Received Accrued Interest of \$183.42                           | 25,000.00           | 23,597.66             | 24,500.99             | -903.33                  |
| July 14, 2023<br>August 14, 2023 | Sale 330,000.00 Par Value 117,703.44 Current<br>Face of Freddie Mac Gold Pool FG G67709 3.5% 01<br>Mar 2048 @93.125 % Received Accrued Interest of<br>\$148.76 | 117,703.44          | 109,611.32            | 117,938.70            | -8,327.38                |
| July 14, 2023<br>August 14, 2023 | Reversal of Sale 330,000.00 Par Value 117,703.44<br>Current Face of Freddie Mac Gold Pool FG G67709                                                            | 117,703.44          | 109,611.32            | 117,938.70            | 8,327.38                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                  |                     |            |                  |                          |
|                                       | 3.5% 01 Mar 2048 @93.125 % Received Accrued Interest of \$148.76                                                 |                     |            |                  |                          |
| August 8, 2023<br>August 14, 2023     | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 8/15/53 @95.23632813 %             | 100,000.00          | 95,236.33  | 96,175.78        | -939.45                  |
| August 31, 2023<br>September 14, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.72265625 %             | 100,000.00          | 94,722.66  | 95,326.82        | -604.16                  |
| August 31, 2023<br>September 14, 2023 | Reversal of Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.72265625 % | 100,000.00          | 94,722.66  | 95,326.82        | 604.16                   |
| August 31, 2023<br>September 14, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 9/15/53 @94.72265625 %             | 100,000.00          | 94,722.66  | 95,300.78        | -578.12                  |
| October 5, 2023<br>October 12, 2023   | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 4.000%15 Oct 2053 @87.984375 %            | 150,000.00          | 131,976.56 | 138,550.78       | -6,574.22                |
| October 4, 2023<br>October 12, 2023   | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Oct 2053 @90.44140625 %          | 100,000.00          | 90,441.41  | 94,773.44        | -4,332.03                |
| November 3, 2023<br>November 13, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500%15 Nov 2053 @91.97070313 %          | 100,000.00          | 91,970.70  | 90,476.56        | 1,494.14                 |
| November 7, 2023<br>November 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current Face of Fnma Tba 30yr Mpt 4.000%15 Nov 47 @88.63867188 %            | 150,000.00          | 132,958.01 | 132,058.59       | 899.42                   |
| November 7, 2023<br>November 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @96.9375 %                | 150,000.00          | 145,406.25 | 141,580.08       | 3,826.17                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>              |                                                                                                                                                  |                     |            |                  |                          |
| December 7, 2023<br>December 13, 2023 | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500%15 Dec<br>2053 @94.796875 %                                      | 100,000.00          | 94,796.88  | 92,000.00        | 2,796.88                 |
| December 4, 2023<br>December 13, 2023 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@98.79492188 %, TBA Pair off                        | 150,000.00          | 148,192.38 | 145,394.53       | 2,797.85                 |
| December 7, 2023<br>January 16, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR 5.000% 15 Jan 2050<br>@97.44921875 %                                       | 200,000.00          | 194,898.44 | 193,904.29       | 994.15                   |
| December 7, 2023<br>January 16, 2024  | Reversal of Sale 200,000.00 Par Value 200,000.00<br>Current Face of UMBS TBA 30YR 5.000% 15 Jan<br>2050 @97.44921875 %                           | 200,000.00          | 194,898.44 | 193,904.29       | -994.15                  |
| January 4, 2024<br>January 16, 2024   | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 1/15/54<br>@99.84570313 %                                       | 150,000.00          | 149,768.55 | 148,212.89       | 1,555.66                 |
| January 8, 2024<br>January 16, 2024   | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@96.39257813 %                                       | 100,000.00          | 96,392.58  | 94,882.81        | 1,509.77                 |
| January 9, 2024<br>January 16, 2024   | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 1/15/54<br>@93.515625 %                                         | 200,000.00          | 187,031.25 | 184,875.00       | 2,156.25                 |
| December 7, 2023<br>January 16, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@97.44921875 %                                       | 200,000.00          | 194,898.44 | 194,304.68       | 593.76                   |
| February 1, 2024<br>February 2, 2024  | Sale 34,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 15 Nov 2033 @ 104.84% Received<br>Accrued Interest of \$332.06              | 34,000.00           | 35,646.88  | 34,107.54        | 1,539.34                 |
| February 5, 2024<br>February 13, 2024 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of Umbs TBA 30yr Mpt 5.500% 15 Feb 2053<br>@99.28125 %, Federal Short Term Loss of \$884.76 | 150,000.00          | 148,921.88 | 149,806.64       | -884.76                  |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                           |                     |            |                  |                          |
| February 5, 2024<br>February 13, 2024  | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@95.34375 %, Federal Short Term Loss of<br>\$1,121.09                         | 100,000.00          | 95,343.75  | 96,464.84        | -1,121.09                |
| February 2, 2024<br>February 13, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.000% 2/15/48<br>@93.5 %, Federal Short Term Loss of \$203.13                                  | 200,000.00          | 187,000.00 | 187,203.13       | -203.13                  |
| February 13, 2024<br>February 14, 2024 | Sale 14,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 31 Jan 2026 @ 99.26% Received<br>Accrued Interest of \$22.88, Federal Short Term Loss<br>of \$75.99 | 14,000.00           | 13,896.10  | 13,972.09        | -75.99                   |
| March 7, 2024<br>March 13, 2024        | Sale 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 3/15/54<br>@86.484375 %, Federal Short Term Loss of<br>\$228.52                          | 225,000.00          | 194,589.84 | 194,818.36       | -228.52                  |
| March 4, 2024<br>March 13, 2024        | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 3/15/54<br>@92.171875 %, Federal Short Term Loss of<br>\$2,753.91                        | 200,000.00          | 184,343.75 | 187,097.66       | -2,753.91                |
| March 5, 2024<br>March 13, 2024        | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500% 15 Mar 2053<br>@99.21875 %, Federal Short Term Loss of \$79.10                           | 150,000.00          | 148,828.13 | 148,907.23       | -79.10                   |
| March 7, 2024<br>March 13, 2024        | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 3/15/54<br>@95.453125 %, Federal Short Term Gain of \$74.22                              | 100,000.00          | 95,453.13  | 95,378.91        | 74.22                    |
| April 5, 2024<br>April 11, 2024        | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.000% 4/15/54<br>@91.80859375 %, Federal Short Term Loss of<br>\$824.22                        | 200,000.00          | 183,617.19 | 184,441.41       | -824.22                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                    |                     |            |                  |                          |
| April 8, 2024<br>April 11, 2024  | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/54 @98.73632813 %, Federal Short Term Loss of \$750.00                          | 150,000.00          | 148,104.49 | 148,854.49       | -750.00                  |
| April 5, 2024<br>April 11, 2024  | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 4/15/54 @94.453125 %, Federal Short Term Loss of \$1,062.50                          | 100,000.00          | 94,453.13  | 95,515.63        | -1,062.50                |
| April 8, 2024<br>April 11, 2024  | Sale 25,000.00 Par Value 25,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 4/15/54 @98.73632813 %, Federal Short Term Loss of \$125.49                            | 25,000.00           | 24,684.08  | 24,809.57        | -125.49                  |
| April 25, 2024<br>April 26, 2024 | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.65% Received Accrued Interest of \$96.70, Federal Short Term Loss of \$581.23 | 33,000.00           | 32,225.27  | 32,806.50        | -581.23                  |
| May 3, 2024<br>May 13, 2024      | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 5/15/50 @77.01953125 %, Federal Short Term Loss of \$1,411.14                        | 125,000.00          | 96,274.41  | 97,685.55        | -1,411.14                |
| May 1, 2024<br>May 13, 2024      | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 5/15/54 @89.5 %, Federal Short Term Loss of \$4,601.56                               | 200,000.00          | 179,000.00 | 183,601.56       | -4,601.56                |
| May 2, 2024<br>May 13, 2024      | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/54 @93.03125 %, Federal Short Term Loss of \$1,462.89                           | 100,000.00          | 93,031.25  | 94,494.14        | -1,462.89                |
| May 2, 2024<br>May 13, 2024      | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 5/15/54 @97.84570313 %, Federal Short Term Loss of \$1,534.67                        | 175,000.00          | 171,229.98 | 172,764.65       | -1,534.67                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date               | Description                                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|---------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                    |                                                                                                                                                 |                     |                        |                        |                          |
| May 3, 2024<br>May 20, 2024                 | Sale 25,000.00 Par Value 25,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.500% 5/15/54 @98.92382813 %, Federal Short Term Loss of \$260.25 | 25,000.00           | 24,730.96              | 24,991.21              | -260.25                  |
| May 29, 2024<br>June 13, 2024               | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 4.000% 6/15/54 @89.8125 %, Federal Short Term Gain of \$554.69           | 200,000.00          | 179,625.00             | 179,070.31             | 554.69                   |
| June 6, 2024<br>June 13, 2024               | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 6/15/54 @99.1875 %, Federal Short Term Gain of \$2,358.40         | 175,000.00          | 173,578.13             | 171,219.73             | 2,358.40                 |
| May 30, 2024<br>June 13, 2024               | Sale 100,000.00 Par Value 100,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/54 @93.29882813 %, Federal Short Term Gain of \$236.33       | 100,000.00          | 93,298.83              | 93,062.50              | 236.33                   |
| June 7, 2024<br>June 13, 2024               | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 6/15/54 @77.59960938 %, Federal Short Term Gain of \$610.35       | 125,000.00          | 96,999.51              | 96,389.16              | 610.35                   |
| June 6, 2024<br>June 13, 2024               | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 6/15/54 @85.44140625 %, Federal Short Term Gain of \$2,750.97     | 225,000.00          | 192,243.16             | 189,492.19             | 2,750.97                 |
| June 3, 2024<br>June 20, 2024               | Sale 25,000.00 Par Value 25,000.00 Current Face of Gnmali Jumbo TBA 30yr Mpt 5.500% 6/15/54 @99.47070313 %, Federal Short Term Gain of \$164.55 | 25,000.00           | 24,867.68              | 24,703.13              | 164.55                   |
| <b>Total Sales</b>                          |                                                                                                                                                 |                     | <b>\$5,909,348.85</b>  | <b>\$5,936,090.52</b>  | <b>-\$10,866.89</b>      |
| <b>Total Mizuho Securities Inc./FI 2396</b> |                                                                                                                                                 |                     | <b>\$15,218,976.56</b> | <b>\$15,245,718.23</b> | <b>-\$10,866.89</b>      |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>Morgan Stanley and Co, LLC 0050</i> |                                                                                                                                 |                     |            |                  |                          |
| <b>Purchases</b>                       |                                                                                                                                 |                     |            |                  |                          |
| June 30, 2023<br>July 3, 2023          | Purchase 18,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 95.72% Paid Accrued Interest of \$86.88   | 18,000.00           | 17,229.38  | 17,229.38        |                          |
| June 6, 2023<br>July 13, 2023          | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 7/15/53 @88.38085938 %                        | 150,000.00          | 132,571.29 | 132,571.29       |                          |
| June 7, 2023<br>July 13, 2023          | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 7/15/53 @98.97851563 %                        | 200,000.00          | 197,957.03 | 197,957.03       |                          |
| June 8, 2023<br>July 13, 2023          | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 7/15/53 @85.328125 %                          | 175,000.00          | 149,324.22 | 149,324.22       |                          |
| July 21, 2023<br>July 25, 2023         | Purchase 5,000.00 Par Value of GLP Capital LP / GLP Financing II Inc 3.25% 15 Jan 2032 @ 82.09% Paid Accrued Interest of \$4.51 | 5,000.00            | 4,104.40   | 4,104.40         |                          |
| July 26, 2023<br>July 31, 2023         | Purchase 89,000.00 Par Value of WI Treasury Sec 4% 31 Jul 2028 @ 99.91%                                                         | 89,000.00           | 88,923.52  | 88,923.52        |                          |
| July 31, 2023<br>August 1, 2023        | Purchase 80,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.79% Paid Accrued Interest of \$8.97    | 80,000.00           | 79,831.25  | 79,831.25        |                          |
| July 31, 2023<br>August 1, 2023        | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.77% Paid Accrued Interest of \$19.23   | 149,000.00          | 148,650.78 | 148,650.78       |                          |
| June 30, 2023<br>August 14, 2023       | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 3.000% 8/15/53 @88.1796875 %                         | 150,000.00          | 132,269.53 | 132,269.53       |                          |
| July 7, 2023<br>August 14, 2023        | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @96.95898437 %                        | 200,000.00          | 193,917.97 | 193,917.97       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                     |                     |            |                  |                          |
| July 7, 2023<br>August 14, 2023    | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of UMBS TBA 30YR MPT<br>5.000% 8/15/53 @96.95898437 %          | 200,000.00          | 193,917.97 | 193,917.97       |                          |
| June 30, 2023<br>August 14, 2023   | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of UMBS TBA 30YR MPT<br>3.000% 8/15/53 @88.1796875 %           | 150,000.00          | 132,269.53 | 132,269.53       |                          |
| July 7, 2023<br>August 14, 2023    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 8/15/53<br>@96.95898438 %                      | 200,000.00          | 193,917.97 | 193,917.97       |                          |
| June 30, 2023<br>August 14, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 8/15/53<br>@88.1796875 %                       | 150,000.00          | 132,269.53 | 132,269.53       |                          |
| August 11, 2023<br>August 15, 2023 | Purchase 38,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 97.56%                                                       | 38,000.00           | 37,073.75  | 37,073.75        |                          |
| August 10, 2023<br>August 15, 2023 | Purchase 32,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 98.06%                                                       | 32,000.00           | 31,378.58  | 31,378.58        |                          |
| August 24, 2023<br>August 31, 2023 | Purchase 56,000.00 Par Value of United States<br>Treasury Bond 4.5% 15 Aug 2043 @ 98.50% Paid<br>Accrued Interest of \$106.52       | 56,000.00           | 55,160.00  | 55,160.00        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 88,000.00 Par Value of US Treasury N/B<br>4.375% 31 Aug 2028 @ 99.91%                                                      | 88,000.00           | 87,924.38  | 87,924.38        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 Aug 2043 @<br>98.50% Paid Accrued Interest of \$91.30 | 48,000.00           | 47,280.00  | 47,280.00        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 88,000.00 Par Value of US Treasury N/B<br>4.375% 31 Aug 2028 @ 99.85%                                                      | 88,000.00           | 87,869.38  | 87,869.38        |                          |
| August 28, 2023<br>August 31, 2023 | Purchase 645,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Aug 2025 @ 99.93%                                        | 645,000.00          | 644,575.54 | 644,575.54       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                    |                     |            |                  |                          |
| August 30, 2023<br>August 31, 2023       | Purchase 57,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 99.56% Paid Accrued Interest of \$108.42     | 57,000.00           | 56,750.63  | 56,750.63        |                          |
| August 31, 2023<br>September 1, 2023     | Purchase 69,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 100.55% Paid Accrued Interest of \$8.29      | 69,000.00           | 69,377.34  | 69,377.34        |                          |
| September 11, 2023<br>September 13, 2023 | Purchase 5,000.00 Par Value of International Flavors & Fragrances Inc 4.375% 01 Jun 2047 @ 70.49% Paid Accrued Interest of \$61.98 | 5,000.00            | 3,524.60   | 3,524.60         |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.63476562 %                           | 225,000.00          | 185,928.22 | 185,928.22       |                          |
| August 7, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.265625 %                             | 200,000.00          | 194,531.25 | 194,531.25       |                          |
| August 25, 2023<br>September 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @97.828125 %                             | 175,000.00          | 171,199.22 | 171,199.22       |                          |
| August 25, 2023<br>September 14, 2023    | Reversal of Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @97.828125 %                 | 175,000.00          | 171,199.22 | 171,199.22       |                          |
| August 7, 2023<br>September 14, 2023     | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.265625 %                 | 200,000.00          | 194,531.25 | 194,531.25       |                          |
| August 3, 2023<br>September 14, 2023     | Reversal of Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.63476562 %               | 225,000.00          | 185,928.22 | 185,928.22       |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @82.63476563 %                           | 225,000.00          | 185,928.22 | 185,928.22       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                 |                     |            |                  |                          |
| August 7, 2023<br>September 14, 2023     | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @97.265625 %                          | 200,000.00          | 194,531.25 | 194,531.25       |                          |
| August 25, 2023<br>September 14, 2023    | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @97.828125 %                          | 175,000.00          | 171,199.22 | 171,199.22       |                          |
| September 15, 2023<br>September 18, 2023 | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.16% Paid Accrued Interest of \$189.98  | 47,000.00           | 45,663.44  | 45,663.44        |                          |
| September 15, 2023<br>September 18, 2023 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.16% Paid Accrued Interest of \$97.01   | 24,000.00           | 23,317.50  | 23,317.50        |                          |
| September 19, 2023<br>September 20, 2023 | Purchase 193,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.41% Paid Accrued Interest of \$463.94 | 193,000.00          | 191,854.06 | 191,854.06       |                          |
| September 21, 2023<br>September 22, 2023 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.38% Paid Accrued Interest of \$108.42  | 24,000.00           | 22,890.00  | 22,890.00        |                          |
| September 21, 2023<br>September 22, 2023 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.16% Paid Accrued Interest of \$108.42  | 24,000.00           | 22,837.50  | 22,837.50        |                          |
| September 22, 2023<br>September 25, 2023 | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 95.56% Paid Accrued Interest of \$121.86  | 25,000.00           | 23,890.63  | 23,890.63        |                          |
| September 27, 2023<br>September 28, 2023 | Purchase 304,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.34% Paid Accrued Interest of \$502.14 | 304,000.00          | 301,981.25 | 301,981.25       |                          |
| September 27, 2023<br>October 2, 2023    | Purchase 213,000.00 Par Value of Treasury Bill 5.125% 30 Sep 2025 @ 99.89% Paid Accrued Interest of \$58.20                     | 213,000.00          | 212,767.03 | 212,767.03       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                                                 |                     |            |                  |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 159,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.85% Paid Accrued Interest of \$43.44                      | 159,000.00          | 158,760.52 | 158,760.52       |                          |
| September 28, 2023<br>October 2, 2023 | Purchase 177,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.5% NTS 30 Sep 2028 USD 'AD-2028' @ 99.75% Paid Accrued Interest of \$44.73 | 177,000.00          | 176,557.50 | 176,557.50       |                          |
| September 27, 2023<br>October 2, 2023 | Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.20% Paid Accrued Interest of \$17.94                  | 71,000.00           | 71,140.81  | 71,140.81        |                          |
| September 26, 2023<br>October 2, 2023 | Purchase 71,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 100.15% Paid Accrued Interest of \$17.94                  | 71,000.00           | 71,109.40  | 71,109.40        |                          |
| October 4, 2023<br>October 5, 2023    | Purchase 47,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 91.50% Paid Accrued Interest of \$284.97                  | 47,000.00           | 43,005.00  | 43,005.00        |                          |
| August 30, 2023<br>October 12, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.89257812 %                                     | 125,000.00          | 99,865.72  | 99,865.72        |                          |
| August 30, 2023<br>October 12, 2023   | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.89257812 %                         | 125,000.00          | 99,865.72  | 99,865.72        |                          |
| September 5, 2023<br>October 12, 2023 | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052 @98.33398438 %                                     | 175,000.00          | 172,084.47 | 172,084.47       |                          |
| September 5, 2023<br>October 12, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Oct 2053 @96.4921875 %                                      | 200,000.00          | 192,984.38 | 192,984.38       |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                                  |                     |            |                  |                          |
| August 30, 2023<br>October 12, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053 @79.89257813 %                                      | 125,000.00          | 99,865.72  | 99,865.72        |                          |
| October 11, 2023<br>October 16, 2023 | Purchase 123,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.67% Paid Accrued Interest of \$15.54 | 123,000.00          | 122,596.41 | 122,596.41       |                          |
| October 12, 2023<br>October 16, 2023 | Purchase 245,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.46% Paid Accrued Interest of \$30.96 | 245,000.00          | 243,679.30 | 243,679.30       |                          |
| October 19, 2023<br>October 20, 2023 | Purchase 6,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.58% Paid Accrued Interest of \$41.70       | 6,000.00            | 5,494.69   | 5,494.69         |                          |
| October 24, 2023<br>October 25, 2023 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.20% Paid Accrued Interest of \$28.43                     | 9,000.00            | 8,928.28   | 8,928.28         |                          |
| October 24, 2023<br>October 26, 2023 | Purchase 10,000.00 Par Value of JPMorgan Chase & Co Variable 2.58% 22 Apr 2032 @ 77.81% Paid Accrued Interest of \$2.87                          | 10,000.00           | 7,780.60   | 7,780.60         |                          |
| October 25, 2023<br>October 31, 2023 | Purchase 80,000.00 Par Value of United States Of Amer Treas Notes 4.875% Nts 31 Oct 2028 USD 'AF-2028' @ 99.89%                                  | 80,000.00           | 79,912.25  | 79,912.25        |                          |
| October 27, 2023<br>October 31, 2023 | Purchase 82,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 100.38%                                                    | 82,000.00           | 82,307.50  | 82,307.50        |                          |
| November 1, 2023<br>November 2, 2023 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 100.56% Paid Accrued Interest of \$22.23                   | 83,000.00           | 83,466.88  | 83,466.88        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                         |                     |            |                  |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.76953125 %               | 150,000.00          | 143,654.30 | 143,654.30       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.69726562 %             | 125,000.00          | 93,371.58  | 93,371.58        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.76953125 %   | 150,000.00          | 143,654.30 | 143,654.30       |                          |
| October 4, 2023<br>November 13, 2023   | Purchase 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.60742188 %               | 175,000.00          | 167,312.99 | 167,312.99       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @95.76953125 %               | 150,000.00          | 143,654.30 | 143,654.30       |                          |
| October 6, 2023<br>November 13, 2023   | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.69726563 %             | 125,000.00          | 93,371.58  | 93,371.58        |                          |
| October 6, 2023<br>November 13, 2023   | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.69726562 % | 125,000.00          | 93,371.58  | 93,371.58        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 136,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.81%                           | 136,000.00          | 135,745.00 | 135,745.00       |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 137,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.75%                           | 137,000.00          | 136,657.50 | 136,657.50       |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 140,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.47%                           | 140,000.00          | 139,256.25 | 139,256.25       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                              |                     |            |                  |                          |
| November 10, 2023<br>November 15, 2023 | Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 100.19%                                 | 43,000.00           | 43,080.63  | 43,080.63        |                          |
| November 8, 2023<br>November 15, 2023  | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 101.94%                                 | 22,000.00           | 22,425.76  | 22,425.76        |                          |
| November 22, 2023<br>November 30, 2023 | Purchase 48,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 99.88% Paid Accrued Interest of \$93.96 | 48,000.00           | 47,940.00  | 47,940.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 489,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.02%                               | 489,000.00          | 489,114.61 | 489,114.61       |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @79.484375 %                      | 50,000.00           | 39,742.19  | 39,742.19        |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @97.0703125 %                     | 325,000.00          | 315,478.52 | 315,478.52       |                          |
| November 7, 2023<br>December 13, 2023  | Reversal of Purchase 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Dec 53 @97.0703125 %         | 325,000.00          | 315,478.52 | 315,478.52       |                          |
| November 3, 2023<br>December 13, 2023  | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @79.484375 %          | 50,000.00           | 39,742.19  | 39,742.19        |                          |
| November 1, 2023<br>December 13, 2023  | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2053 @74.57421875 %                  | 125,000.00          | 93,217.77  | 93,217.77        |                          |
| November 3, 2023<br>December 13, 2023  | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @79.484375 %                      | 50,000.00           | 39,742.19  | 39,742.19        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| November 7, 2023<br>December 13, 2023  | Purchase 325,000.00 Par Value 325,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.500%15 Dec 53<br>@97.0703125 %                       | 325,000.00          | 315,478.52 | 315,478.52       |                          |
| December 12, 2023<br>December 15, 2023 | Purchase 161,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.84%                                      | 161,000.00          | 160,748.44 | 160,748.44       |                          |
| December 11, 2023<br>December 15, 2023 | Purchase 158,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Dec 2026 @ 99.72%                                      | 158,000.00          | 157,561.01 | 157,561.01       |                          |
| December 21, 2023<br>December 22, 2023 | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>108.14% Paid Accrued Interest of \$231.76 | 48,000.00           | 51,907.50  | 51,907.50        |                          |
| December 22, 2023<br>December 26, 2023 | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>107.63% Paid Accrued Interest of \$262.16 | 49,000.00           | 52,736.25  | 52,736.25        |                          |
| December 28, 2023<br>January 2, 2024   | Purchase 202,000.00 Par Value of United States<br>Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.67%<br>Paid Accrued Interest of \$41.62  | 202,000.00          | 201,337.19 | 201,337.19       |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>105.88% Paid Accrued Interest of \$313.19 | 48,000.00           | 50,820.00  | 50,820.00        |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 104,000.00 Par Value of United States<br>Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.95%<br>Paid Accrued Interest of \$42.86  | 104,000.00          | 102,911.25 | 102,911.25       |                          |
| January 3, 2024<br>January 4, 2024     | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>106.88% Paid Accrued Interest of \$313.19 | 48,000.00           | 51,300.00  | 51,300.00        |                          |
| January 4, 2024<br>January 5, 2024     | Purchase 49,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>106.22% Paid Accrued Interest of \$326.11 | 49,000.00           | 52,047.19  | 52,047.19        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                   |                     |            |                  |                          |
| January 5, 2024<br>January 8, 2024   | Purchase 92,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.84%<br>Paid Accrued Interest of \$75.82   | 92,000.00           | 90,936.25  | 90,936.25        |                          |
| January 8, 2024<br>January 9, 2024   | Purchase 51,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 106.06% Paid Accrued Interest of \$366.04    | 51,000.00           | 54,091.88  | 54,091.88        |                          |
| January 8, 2024<br>January 9, 2024   | Purchase 63,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 105.66% Paid Accrued Interest of \$452.16    | 63,000.00           | 66,563.44  | 66,563.44        |                          |
| January 8, 2024<br>January 9, 2024   | Purchase 106,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.00%<br>Paid Accrued Interest of \$98.28  | 106,000.00          | 104,940.00 | 104,940.00       |                          |
| January 10, 2024<br>January 11, 2024 | Purchase 157,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 99.14%<br>Paid Accrued Interest of \$177.92 | 157,000.00          | 155,650.78 | 155,650.78       |                          |
| December 4, 2023<br>January 16, 2024 | Purchase 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR 5.000% 15 Jan 2050 @96.75195312 %                          | 225,000.00          | 217,691.89 | 217,691.89       |                          |
| December 5, 2023<br>January 16, 2024 | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @82.42773437 %                            | 50,000.00           | 41,213.87  | 41,213.87        |                          |
| December 7, 2023<br>January 16, 2024 | Purchase 375,000.00 Par Value 375,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @95.03515625 %                          | 375,000.00          | 356,381.84 | 356,381.84       |                          |
| December 7, 2023<br>January 16, 2024 | Reversal of Purchase 375,000.00 Par Value 375,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @95.03515625 %              | 375,000.00          | 356,381.84 | 356,381.84       |                          |
| December 5, 2023<br>January 16, 2024 | Reversal of Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @82.42773437 %                | 50,000.00           | 41,213.87  | 41,213.87        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                                                        |                     |            |                  |                          |
| December 4, 2023<br>January 16, 2024 | Reversal of Purchase 225,000.00 Par Value<br>225,000.00 Current Face of UMBS TBA 30YR<br>5.000% 15 Jan 2050 @96.75195312 %                             | 225,000.00          | 217,691.89 | 217,691.89       |                          |
| January 10, 2024<br>January 16, 2024 | Purchase 265,000.00 Par Value of United States Of<br>Amer Treas Notes 0% Nts 15 Jan 2027 Usd<br>'Aj-2027' @ 99.75% Paid Accrued Interest of<br>\$29.12 | 265,000.00          | 264,337.50 | 264,337.50       |                          |
| December 5, 2023<br>January 16, 2024 | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 1/15/54<br>@82.42773438 %                                           | 50,000.00           | 41,213.87  | 41,213.87        |                          |
| December 7, 2023<br>January 16, 2024 | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 1/15/48<br>@95.03515625 %                                         | 375,000.00          | 356,381.84 | 356,381.84       |                          |
| December 8, 2023<br>January 16, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 1/15/54<br>@78.90234375 %                                         | 125,000.00          | 98,627.93  | 98,627.93        |                          |
| December 4, 2023<br>January 16, 2024 | Purchase 225,000.00 Par Value 225,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 1/15/54<br>@96.75195313 %                                         | 225,000.00          | 217,691.89 | 217,691.89       |                          |
| January 19, 2024<br>January 22, 2024 | Purchase 25,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2043 @<br>103.09% Paid Accrued Interest of \$221.84                   | 25,000.00           | 25,773.44  | 25,773.44        |                          |
| January 17, 2024<br>January 22, 2024 | Purchase 400,000.00 Par Value of Morgan Stanley<br>Finance LLC 7.75% 17 Apr 2025 @ 100.00%                                                             | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 102,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%                                                           | 102,000.00          | 101,936.25 | 101,936.25       |                          |
| January 29, 2024<br>January 31, 2024 | Purchase 97,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.00%                                                           | 97,000.00           | 97,000.00  | 97,000.00        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date         | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>          |                                                                                                                            |                     |            |                  |                          |
| February 1, 2024<br>February 5, 2024  | Purchase 15,000.00 Par Value of Citigroup Inc<br>Variable 2.666% 29 Jan 2031 @ 87.64% Paid<br>Accrued Interest of \$6.66   | 15,000.00           | 13,145.85  | 13,145.85        |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@96.56835937 %             | 375,000.00          | 362,131.35 | 362,131.35       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.65039062 %               | 50,000.00           | 42,325.20  | 42,325.20        |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@81.046875 %               | 125,000.00          | 101,308.59 | 101,308.59       |                          |
| January 10, 2024<br>February 13, 2024 | Reversal of Purchase 125,000.00 Par Value<br>125,000.00 Current Face of UMBS TBA 30YR MPT<br>2.000% 2/15/54 @81.046875 %   | 125,000.00          | 101,308.59 | 101,308.59       |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of UMBS TBA 30YR MPT<br>2.500% 2/15/54 @84.65039062 %   | 50,000.00           | 42,325.20  | 42,325.20        |                          |
| January 8, 2024<br>February 13, 2024  | Reversal of Purchase 375,000.00 Par Value<br>375,000.00 Current Face of Fnma Tba 30yr Mpt<br>4.500% 2/15/48 @96.56835937 % | 375,000.00          | 362,131.35 | 362,131.35       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of Fnma Tba 30yr Mpt 4.500% 2/15/48<br>@96.56835938 %             | 375,000.00          | 362,131.35 | 362,131.35       |                          |
| January 8, 2024<br>February 13, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.500% 2/15/54<br>@84.65039063 %               | 50,000.00           | 42,325.20  | 42,325.20        |                          |
| January 10, 2024<br>February 13, 2024 | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 2/15/54<br>@81.046875 %               | 125,000.00          | 101,308.59 | 101,308.59       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                                       |                     |            |                  |                          |
| February 9, 2024<br>February 15, 2024  | Purchase 459,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.66%                                                         | 459,000.00          | 457,422.19 | 457,422.19       |                          |
| February 16, 2024<br>February 20, 2024 | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 101.97% Paid Accrued Interest of \$316.45                        | 25,000.00           | 25,492.19  | 25,492.19        |                          |
| February 20, 2024<br>February 21, 2024 | Purchase 21,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.63% Paid Accrued Interest of \$268.56                        | 21,000.00           | 21,551.25  | 21,551.25        |                          |
| February 29, 2024<br>March 1, 2024     | Purchase 102,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.00% Paid Accrued Interest of \$11.78                        | 102,000.00          | 102,000.00 | 102,000.00       |                          |
| March 4, 2024<br>March 5, 2024         | Purchase 560,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.17% Paid Accrued Interest of \$323.37                       | 560,000.00          | 560,962.50 | 560,962.50       |                          |
| March 7, 2024<br>March 8, 2024         | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 102.00% Paid Accrued Interest of \$103.35 | 38,000.00           | 38,760.00  | 38,760.00        |                          |
| March 6, 2024<br>March 11, 2024        | Purchase 400,000.00 Par Value of Morgan Stanley Finance LLC Zero Coupon 10 Sep 2025 @ 100.00%                                                         | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| March 8, 2024<br>March 11, 2024        | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 101.81% Paid Accrued Interest of \$117.45 | 38,000.00           | 38,688.75  | 38,688.75        |                          |
| February 5, 2024<br>March 13, 2024     | Purchase 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @79.4140625 %                                             | 125,000.00          | 99,267.58  | 99,267.58        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                                      |                     |            |                  |                          |
| February 6, 2024<br>March 13, 2024 | Purchase 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/54 @95.63671875 %                                             | 375,000.00          | 358,637.70 | 358,637.70       |                          |
| February 6, 2024<br>March 13, 2024 | Purchase 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 3/15/54 @83.23828125 %                                               | 50,000.00           | 41,619.14  | 41,619.14        |                          |
| March 14, 2024<br>March 15, 2024   | Purchase 38,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.86% Paid Accrued Interest of \$136.24 | 38,000.00           | 37,946.56  | 37,946.56        |                          |
| March 19, 2024<br>March 20, 2024   | Purchase 46,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 99.19% Paid Accrued Interest of \$193.35 | 46,000.00           | 45,626.25  | 45,626.25        |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 947,000.00 Par Value of United States of Amer Treas Notes 4.5% Nts 31 Mar 2026 USD 'AZ-2026' @ 99.80% Paid Accrued Interest of \$116.43     | 947,000.00          | 945,150.39 | 945,150.39       |                          |
| March 27, 2024<br>April 1, 2024    | Purchase 178,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.63% Paid Accrued Interest of \$20.06                       | 178,000.00          | 177,332.50 | 177,332.50       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 109,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.60% Paid Accrued Interest of \$12.28                       | 109,000.00          | 108,561.83 | 108,561.83       |                          |
| March 25, 2024<br>April 1, 2024    | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$18.60                       | 165,000.00          | 164,373.47 | 164,373.47       |                          |
| March 26, 2024<br>April 1, 2024    | Purchase 166,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.46% Paid Accrued Interest of \$18.71                       | 166,000.00          | 165,111.09 | 165,111.09       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                            |                     |            |                  |                          |
| March 7, 2024<br>April 11, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 4/15/54<br>@95.640625 %               | 375,000.00          | 358,652.34 | 358,652.34       |                          |
| March 7, 2024<br>April 11, 2024  | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@79.7734375 %              | 125,000.00          | 99,716.80  | 99,716.80        |                          |
| April 10, 2024<br>April 15, 2024 | Purchase 86,000.00 Par Value of Us Treasury Bill<br>4.5% 15 Apr 2027 @ 99.24%                                              | 86,000.00           | 85,348.28  | 85,348.28        |                          |
| April 17, 2024<br>April 22, 2024 | Purchase 250,000.00 Par Value of Morgan Stanley<br>Finance LLC Zero Coupon 18 Jul 2025 @ 100.00%                           | 250,000.00          | 250,000.00 | 250,000.00       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 104,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 30 Apr 2026 @<br>99.88%                        | 104,000.00          | 103,870.00 | 103,870.00       |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 108,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.84%                        | 108,000.00          | 107,831.25 | 107,831.25       |                          |
| April 3, 2024<br>May 13, 2024    | Purchase 400,000.00 Par Value 400,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.47851562 %             | 400,000.00          | 313,914.06 | 313,914.06       |                          |
| April 5, 2024<br>May 13, 2024    | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.57226562 %             | 375,000.00          | 354,646.00 | 354,646.00       |                          |
| April 5, 2024<br>May 13, 2024    | Reversal of Purchase 375,000.00 Par Value<br>375,000.00 Current Face of UMBS TBA 30YR MPT<br>4.500% 5/15/54 @94.57226562 % | 375,000.00          | 354,646.00 | 354,646.00       |                          |
| April 3, 2024<br>May 13, 2024    | Reversal of Purchase 400,000.00 Par Value<br>400,000.00 Current Face of UMBS TBA 30Yr MPT<br>2.000% 5/15/50 @78.47851562 % | 400,000.00          | 313,914.06 | 313,914.06       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                      |                     |            |                  |                          |
| April 5, 2024<br>May 13, 2024  | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 5/15/54<br>@94.57226563 %                       | 375,000.00          | 354,646.00 | 354,646.00       |                          |
| April 3, 2024<br>May 13, 2024  | Purchase 400,000.00 Par Value 400,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 5/15/50<br>@78.47851563 %                       | 400,000.00          | 313,914.06 | 313,914.06       |                          |
| May 9, 2024<br>May 15, 2024    | Purchase 73,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 99.41%                                                       | 73,000.00           | 72,566.02  | 72,566.02        |                          |
| May 14, 2024<br>May 15, 2024   | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 15 May 2034 @<br>99.38%                                   | 32,000.00           | 31,800.00  | 31,800.00        |                          |
| May 23, 2024<br>May 31, 2024   | Purchase 76,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>99.44% Paid Accrued Interest of \$152.83 | 76,000.00           | 75,572.50  | 75,572.50        |                          |
| May 29, 2024<br>May 31, 2024   | Purchase 201,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 May 2026 @<br>99.84%                                  | 201,000.00          | 200,670.23 | 200,670.23       |                          |
| May 31, 2024<br>June 3, 2024   | Purchase 32,000.00 Par Value of US Treasury Bill<br>4.75% 15 May 2054 @ 99.81% Paid Accrued<br>Interest of \$76.41                   | 32,000.00           | 31,940.00  | 31,940.00        |                          |
| June 3, 2024<br>June 4, 2024   | Purchase 129,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$63.44  | 129,000.00          | 129,141.09 | 129,141.09       |                          |
| June 11, 2024<br>June 12, 2024 | Purchase 5,000.00 Par Value of Morgan Stanley<br>Variable 2.239% 21 Jul 2032 @ 81.54% Paid<br>Accrued Interest of \$43.85            | 5,000.00            | 4,077.05   | 4,077.05         |                          |
| May 1, 2024<br>June 13, 2024   | Purchase 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 6/15/54<br>@92.34960938 %                       | 375,000.00          | 346,311.04 | 346,311.04       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                           | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|---------------------------------|---------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                       |                     |                        |                        |                          |
| May 1, 2024<br>June 13, 2024    | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 6/15/54<br>@94.97851563 %                        | 125,000.00          | 118,723.14             | 118,723.14             |                          |
| June 18, 2024<br>June 20, 2024  | Purchase 53,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 May 2044 @<br>102.00% Paid Accrued Interest of \$239.80 | 53,000.00           | 54,060.00              | 54,060.00              |                          |
| <b>Total Purchases</b>          |                                                                                                                                       |                     | <b>\$23,871,135.16</b> | <b>\$23,871,135.16</b> | <b>\$0.00</b>            |
| <b>Sales</b>                    |                                                                                                                                       |                     |                        |                        |                          |
| June 29, 2023<br>July 3, 2023   | Sale 15,000.00 Par Value of Morgan Stanley<br>1.512% 20 Jul 2027 @ 88.48% Received Accrued<br>Interest of \$102.69                    | 15,000.00           | 13,271.40              | 15,000.00              | -1,728.60                |
| June 30, 2023<br>July 5, 2023   | Sale 10,000.00 Par Value of Morgan Stanley<br>1.512% 20 Jul 2027 @ 88.57% Received Accrued<br>Interest of \$69.30                     | 10,000.00           | 8,857.00               | 10,000.00              | -1,143.00                |
| June 30, 2023<br>July 13, 2023  | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of UMBS TBA 30YR MPT 3.000% 7/15/53<br>@88.0703125 %                             | 150,000.00          | 132,105.47             | 132,571.29             | -465.82                  |
| July 7, 2023<br>July 13, 2023   | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of UMBS TBA 30YR MPT 5.000% 7/15/53<br>@96.9296875 %                             | 200,000.00          | 193,859.38             | 197,957.03             | -4,097.65                |
| July 21, 2023<br>July 25, 2023  | Sale 5,000.00 Par Value of GLP Capital LP / GLP<br>Financing II Inc 5.3% 15 Jan 2029 @ 95.68%<br>Received Accrued Interest of \$7.36  | 5,000.00            | 4,784.10               | 4,999.25               | -215.15                  |
| July 26, 2023<br>July 27, 2023  | Sale 91,000.00 Par Value of United States Treasury<br>Note/Bond 4% 30 Jun 2028 @ 99.30% Received<br>Accrued Interest of \$267.07      | 91,000.00           | 90,359.05              | 90,981.97              | -622.92                  |
| July 31, 2023<br>August 1, 2023 | Sale 156,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Jun 2025 @<br>99.44% Received Accrued Interest of \$627.39 | 156,000.00          | 155,121.40             | 155,669.70             | -548.30                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                                                                     |                     |            |                  |                          |
| August 10, 2023<br>August 11, 2023 | Sale 34,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.52%<br>Received Accrued Interest of \$294.73   | 34,000.00           | 30,435.25  | 32,957.14        | -2,521.89                |
| August 11, 2023<br>August 14, 2023 | Sale 41,000.00 Par Value of United States Treasury Note/Bond 3.625% 15 May 2053 @ 89.06%<br>Received Accrued Interest of \$367.52   | 41,000.00           | 36,516.23  | 39,742.43        | -3,226.20                |
| August 3, 2023<br>August 14, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @82.5234375 %                                   | 50,000.00           | 41,261.72  | 42,328.13        | -1,066.41                |
| August 7, 2023<br>August 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 8/15/53 @97.2265625 %                                 | 200,000.00          | 194,453.13 | 193,917.97       | 535.16                   |
| August 3, 2023<br>August 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30Yr MPT 2.500% 8/15/50 @82.5234375 %                                 | 175,000.00          | 144,416.02 | 145,872.07       | -1,456.05                |
| August 24, 2023<br>August 25, 2023 | Sale 59,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.82%<br>Received Accrued Interest of \$633.69   | 59,000.00           | 54,173.98  | 57,135.24        | -2,961.26                |
| August 28, 2023<br>August 29, 2023 | Sale 672,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.41%<br>Received Accrued Interest of \$2,515.43 | 672,000.00          | 668,038.36 | 671,374.56       | -3,336.20                |
| August 29, 2023<br>August 30, 2023 | Sale 90,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.68%<br>Received Accrued Interest of \$302.65   | 90,000.00           | 88,808.04  | 89,732.33        | -924.29                  |
| August 29, 2023<br>August 30, 2023 | Sale 51,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 91.82%<br>Received Accrued Interest of \$574.62   | 51,000.00           | 46,828.36  | 49,388.08        | -2,559.72                |
| August 29, 2023<br>August 30, 2023 | Sale 90,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 98.74%<br>Received Accrued Interest of \$302.65   | 90,000.00           | 88,863.07  | 89,732.34        | -869.27                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                   |                     |            |                  |                          |
| August 30, 2023<br>August 31, 2023       | Sale 60,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 92.84%<br>Received Accrued Interest of \$682.34 | 60,000.00           | 55,705.52  | 58,103.63        | -2,398.11                |
| August 31, 2023<br>September 1, 2023     | Sale 71,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Jul 2028 @ 99.35%<br>Received Accrued Interest of \$254.67 | 71,000.00           | 70,539.18  | 70,788.84        | -249.66                  |
| August 25, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @81.875 %                                   | 150,000.00          | 122,812.50 | 124,085.07       | -1,272.57                |
| August 25, 2023<br>September 14, 2023    | Reversal of Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @81.875 %                       | 150,000.00          | 122,812.50 | 124,085.07       | 1,272.57                 |
| August 25, 2023<br>September 14, 2023    | Sale 150,000.00 Par Value 150,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 9/15/53 @81.875 %                                   | 150,000.00          | 122,812.50 | 123,952.15       | -1,139.65                |
| September 5, 2023<br>September 14, 2023  | Sale 200,000.00 Par Value 200,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 9/15/53 @96.46875 %                                 | 200,000.00          | 192,937.50 | 194,531.25       | -1,593.75                |
| September 5, 2023<br>September 14, 2023  | Sale 175,000.00 Par Value 175,000.00 Current Face of UMBS TBA 30YR MPT 5.500% 9/15/52 @98.3359375 %                               | 175,000.00          | 172,087.89 | 171,199.22       | 888.67                   |
| August 30, 2023<br>September 14, 2023    | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @79.78125 %                                 | 125,000.00          | 99,726.56  | 98,862.30        | 864.26                   |
| September 15, 2023<br>September 18, 2023 | Sale 50,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.50%<br>Received Accrued Interest of \$663.38 | 50,000.00           | 45,251.11  | 48,419.69        | -3,168.58                |
| September 15, 2023<br>September 18, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 90.50%<br>Received Accrued Interest of \$331.69 | 25,000.00           | 22,625.56  | 24,209.84        | -1,584.28                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                    |                     |            |                  |                          |
| September 21, 2023<br>September 22, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 88.83%<br>Received Accrued Interest of \$342.22  | 25,000.00           | 22,208.31  | 24,209.84        | -2,001.53                |
| September 21, 2023<br>September 22, 2023 | Sale 25,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 88.63%<br>Received Accrued Interest of \$342.22  | 25,000.00           | 22,156.55  | 24,209.85        | -2,053.30                |
| September 22, 2023<br>September 25, 2023 | Sale 26,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 89.02%<br>Received Accrued Interest of \$364.12  | 26,000.00           | 23,144.57  | 25,178.23        | -2,033.66                |
| September 26, 2023<br>September 27, 2023 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.05%<br>Received Accrued Interest of \$233.65  | 72,000.00           | 71,314.36  | 72,023.85        | -709.49                  |
| September 26, 2023<br>September 27, 2023 | Sale 165,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.75%<br>Received Accrued Interest of \$611.95     | 165,000.00          | 164,586.14 | 164,982.65       | -396.51                  |
| September 27, 2023<br>September 28, 2023 | Sale 221,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.79%<br>Received Accrued Interest of \$850.00     | 221,000.00          | 220,534.39 | 220,976.76       | -442.37                  |
| September 27, 2023<br>September 28, 2023 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 99.11%<br>Received Accrued Interest of \$242.31  | 72,000.00           | 71,357.59  | 72,023.85        | -666.26                  |
| September 27, 2023<br>September 28, 2023 | Sale 457,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.68%<br>Received Accrued Interest of \$1,757.69   | 457,000.00          | 455,546.33 | 456,951.95       | -1,405.62                |
| September 28, 2023<br>September 29, 2023 | Sale 180,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.70%<br>Received Accrued Interest of \$627.40 | 180,000.00          | 177,651.56 | 180,059.62       | -2,408.06                |
| October 4, 2023<br>October 5, 2023       | Sale 50,000.00 Par Value of United States Treasury Note/Bond 3.875% 15 May 2043 @ 85.21%<br>Received Accrued Interest of \$752.89  | 50,000.00           | 42,607.09  | 48,236.73        | -5,629.64                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                                  |                     |            |                  |                          |
| October 6, 2023<br>October 10, 2023  | Sale 19,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 87.84% Received Accrued<br>Interest of \$119.27                               | 19,000.00           | 16,690.31  | 18,577.25        | -1,886.94                |
| October 10, 2023<br>October 12, 2023 | Sale 5,000.00 Par Value of Energy Transfer LP 5.4%<br>01 Oct 2047 @ 81.40% Received Accrued Interest<br>of \$8.25                                | 5,000.00            | 4,069.80   | 5,046.73         | -976.93                  |
| October 11, 2023<br>October 12, 2023 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.65% Received Accrued Interest of \$432.26            | 126,000.00          | 125,561.90 | 125,391.19       | 170.71                   |
| October 4, 2023<br>October 12, 2023  | Sale 175,000.00 Par Value 175,000.00 Current<br>Face of UMBS TBA 30yr Mpt 5.500%15 Oct 2052<br>@95.6171875 %                                     | 175,000.00          | 167,330.08 | 172,084.47       | -4,754.39                |
| October 6, 2023<br>October 12, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@74.59375 %                                       | 125,000.00          | 93,242.19  | 99,643.55        | -6,401.36                |
| October 12, 2023<br>October 13, 2023 | Sale 251,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.45% Received Accrued Interest of \$892.98            | 251,000.00          | 249,614.65 | 249,787.19       | -172.54                  |
| October 19, 2023<br>October 20, 2023 | Sale 7,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.375% 15 Jul 2033 @<br>90.32% Received Accrued Interest of \$25.60 | 7,000.00            | 6,380.86   | 6,757.61         | -376.75                  |
| October 23, 2023<br>October 24, 2023 | Sale 22,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 86.66% Received Accrued<br>Interest of \$172.62                               | 22,000.00           | 19,064.38  | 21,430.27        | -2,365.89                |
| October 24, 2023<br>October 25, 2023 | Sale 13,000.00 Par Value of United States Treasury<br>Inflation Indexed Bonds 1.25% 15 Apr 2028 @<br>94.53% Received Accrued Interest of \$4.54  | 13,000.00           | 12,566.05  | 13,017.87        | -451.82                  |
| October 25, 2023<br>October 26, 2023 | Sale 82,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Sep 2028 @ 98.76%<br>Received Accrued Interest of \$269.41             | 82,000.00           | 80,981.51  | 81,908.62        | -927.11                  |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                   |                     |            |                  |                          |
| October 27, 2023<br>October 30, 2023   | Sale 84,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.25%<br>Received Accrued Interest of \$318.44 | 84,000.00           | 83,367.73  | 83,903.99        | -536.26                  |
| November 1, 2023<br>November 2, 2023   | Sale 85,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.43%<br>Received Accrued Interest of \$354.46 | 85,000.00           | 84,517.39  | 84,902.85        | -385.46                  |
| November 3, 2023<br>November 7, 2023   | Sale 10,000.00 Par Value of Energy Transfer LP 5.4% 01 Oct 2047 @ 82.43% Received Accrued Interest of \$54.00                     | 10,000.00           | 8,243.40   | 10,093.47        | -1,850.07                |
| November 8, 2023<br>November 9, 2023   | Sale 139,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.76% Received Accrued Interest of \$439.12   | 139,000.00          | 138,670.56 | 138,398.58       | 271.98                   |
| November 8, 2023<br>November 9, 2023   | Sale 24,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 91.71% Received Accrued Interest of \$231.36                      | 24,000.00           | 22,010.29  | 23,283.26        | -1,272.97                |
| November 9, 2023<br>November 10, 2023  | Sale 140,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.70% Received Accrued Interest of \$459.97   | 140,000.00          | 139,583.93 | 139,394.26       | 189.67                   |
| November 7, 2023<br>November 13, 2023  | Sale 325,000.00 Par Value 325,000.00 Current Face of UMBS TBA 30YR MPT 5.500%15 Nov 53 @97.078125 %                               | 325,000.00          | 315,503.91 | 310,967.29       | 4,536.62                 |
| November 1, 2023<br>November 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Nov 2053 @74.484375 %                             | 125,000.00          | 93,105.47  | 93,371.58        | -266.11                  |
| November 3, 2023<br>November 13, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Nov 2053 @79.3984375 %                              | 50,000.00           | 39,699.22  | 38,857.42        | 841.80                   |
| November 10, 2023<br>November 13, 2023 | Sale 144,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.44% Received Accrued Interest of \$527.70   | 144,000.00          | 143,198.86 | 143,376.94       | -178.08                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                        |                     |            |                  |                          |
| November 10, 2023<br>November 13, 2023 | Sale 47,000.00 Par Value of USA Treasury Bonds<br>4% 15 Aug 2053 @ 90.07% Received Accrued<br>Interest of \$474.15                     | 47,000.00           | 42,333.58  | 45,596.38        | -3,262.80                |
| November 21, 2023<br>November 24, 2023 | Sale 10,000.00 Par Value of Energy Transfer LP<br>5.4% 01 Oct 2047 @ 86.21% Received Accrued<br>Interest of \$79.50                    | 10,000.00           | 8,621.30   | 10,093.46        | -1,472.16                |
| November 22, 2023<br>November 24, 2023 | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.375% 15 Aug 2043 @ 94.82%<br>Received Accrued Interest of \$600.37   | 50,000.00           | 47,408.65  | 48,778.80        | -1,370.15                |
| November 22, 2023<br>November 27, 2023 | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>1.928% 28 Apr 2032 @ 76.11% Received Accrued<br>Interest of \$7.77               | 5,000.00            | 3,805.30   | 3,993.66         | -188.36                  |
| November 28, 2023<br>November 29, 2023 | Sale 508,000.00 Par Value of United States<br>Treasury Note/Bond 5% 31 Oct 2025 @ 100.17%<br>Received Accrued Interest of \$2,023.63   | 508,000.00          | 508,888.18 | 507,410.47       | 1,477.71                 |
| November 28, 2023<br>November 30, 2023 | Sale 5,000.00 Par Value of Healthcare Realty<br>Holdings LP 2% 15 Mar 2031 @ 77.29% Received<br>Accrued Interest of \$20.83            | 5,000.00            | 3,864.50   | 3,854.45         | 10.05                    |
| November 29, 2023<br>December 1, 2023  | Sale 10,000.00 Par Value of HCA Inc 5.25% 15 Jun<br>2049 @ 87.06% Received Accrued Interest of<br>\$242.08                             | 10,000.00           | 8,706.20   | 10,105.20        | -1,399.00                |
| December 7, 2023<br>December 11, 2023  | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>1.928% 28 Apr 2032 @ 77.92% Received Accrued<br>Interest of \$11.51              | 5,000.00            | 3,896.10   | 3,993.66         | -97.56                   |
| December 8, 2023<br>December 12, 2023  | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>1.928% 28 Apr 2032 @ 77.50% Received Accrued<br>Interest of \$11.78              | 5,000.00            | 3,874.90   | 3,993.65         | -118.75                  |
| December 11, 2023<br>December 12, 2023 | Sale 161,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Nov 2026 @<br>100.33% Received Accrued Interest of \$552.33 | 161,000.00          | 161,524.34 | 160,611.82       | 912.52                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                  |                     |            |                  |                          |
| December 8, 2023<br>December 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000%15 Dec 2053 @78.74609375 %                          | 125,000.00          | 98,432.62  | 93,217.77        | 5,214.85                 |
| December 5, 2023<br>December 13, 2023  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500%15 Dec 2053 @82.28125 %                               | 50,000.00           | 41,140.63  | 39,742.19        | 1,398.44                 |
| December 12, 2023<br>December 13, 2023 | Sale 164,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.45% Received Accrued Interest of \$583.46 | 164,000.00          | 164,733.46 | 163,604.58       | 1,128.88                 |
| December 4, 2023<br>December 13, 2023  | Sale 225,000.00 Par Value 225,000.00 Current Face of UMBS TBA 30YR MPT 5.000%15 Dec 2053 @96.7109375 %, TBA Pair off             | 225,000.00          | 217,599.61 | 211,790.04       | 5,809.57                 |
| December 12, 2023<br>December 14, 2023 | Sale 14,000.00 Par Value of Amgen Inc 5.75% 02 Mar 2063 @ 100.95% Received Accrued Interest of \$228.08                          | 14,000.00           | 14,133.42  | 13,197.66        | 935.76                   |
| December 12, 2023<br>December 14, 2023 | Sale 15,000.00 Par Value of Oncor Electric Delivery Co LLC 4.95% 15 Sep 2052 @ 94.27% Received Accrued Interest of \$183.56      | 15,000.00           | 14,140.80  | 14,281.80        | -141.00                  |
| December 13, 2023<br>December 15, 2023 | Sale 20,000.00 Par Value of HCA Inc 5.25% 15 Jun 2049 @ 90.15%                                                                   | 20,000.00           | 18,029.80  | 20,210.40        | -2,180.60                |
| December 13, 2023<br>December 15, 2023 | Sale 5,000.00 Par Value of JPMorgan Chase & Co Variable 1.953% 04 Feb 2032 @ 80.77% Received Accrued Interest of \$35.53         | 5,000.00            | 4,038.55   | 4,116.25         | -77.70                   |
| December 14, 2023<br>December 18, 2023 | Sale 5,000.00 Par Value of JPMorgan Chase & Co Variable 1.953% 04 Feb 2032 @ 81.53% Received Accrued Interest of \$36.35         | 5,000.00            | 4,076.40   | 4,116.25         | -39.85                   |
| December 19, 2023<br>December 21, 2023 | Sale 15,000.00 Par Value of Morgan Stanley 1.512% 20 Jul 2027 @ 90.95% Received Accrued Interest of \$95.13                      | 15,000.00           | 13,641.90  | 15,000.00        | -1,358.10                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                     |                     |            |                  |                          |
| December 21, 2023<br>December 22, 2023 | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 102.79%<br>Received Accrued Interest of \$766.81  | 50,000.00           | 51,394.05  | 48,778.80        | 2,615.25                 |
| December 22, 2023<br>December 26, 2023 | Sale 51,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 102.29%<br>Received Accrued Interest of \$806.40  | 51,000.00           | 52,169.89  | 49,754.38        | 2,415.51                 |
| December 28, 2023<br>December 29, 2023 | Sale 201,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 102.44%<br>Received Accrued Interest of \$696.77 | 201,000.00          | 205,903.69 | 201,790.73       | 4,112.96                 |
| January 2, 2024<br>January 4, 2024     | Sale 15,000.00 Par Value of HCA Inc 3.625% 15 Mar 2032 @ 88.87%<br>Received Accrued Interest of \$164.64                            | 15,000.00           | 13,330.95  | 14,136.29        | -805.34                  |
| January 3, 2024<br>January 4, 2024     | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.77%<br>Received Accrued Interest of \$844.09  | 50,000.00           | 50,386.78  | 48,778.80        | 1,607.98                 |
| January 3, 2024<br>January 4, 2024     | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.79%<br>Received Accrued Interest of \$905.36 | 104,000.00          | 107,946.25 | 104,335.46       | 3,610.79                 |
| January 3, 2024<br>January 4, 2024     | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.73%<br>Received Accrued Interest of \$844.09  | 50,000.00           | 50,866.55  | 48,778.81        | 2,087.74                 |
| January 4, 2024<br>January 5, 2024     | Sale 51,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 101.10%<br>Received Accrued Interest of \$867.03  | 51,000.00           | 51,563.02  | 49,754.37        | 1,808.65                 |
| January 5, 2024<br>January 8, 2024     | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.67%<br>Received Accrued Interest of \$850.18  | 92,000.00           | 95,376.39  | 92,296.76        | 3,079.63                 |
| January 8, 2024<br>January 9, 2024     | Sale 53,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.94%<br>Received Accrued Interest of \$926.24  | 53,000.00           | 53,500.51  | 51,705.53        | 1,794.98                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                                                                      |                     |            |                  |                          |
| January 8, 2024<br>January 9, 2024   | Sale 66,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 100.57%<br>Received Accrued Interest of \$1,153.43 | 66,000.00           | 66,372.98  | 64,388.01        | 1,984.97                 |
| January 8, 2024<br>January 9, 2024   | Sale 106,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.82% Received Accrued Interest of \$993.75     | 106,000.00          | 110,053.67 | 106,341.92       | 3,711.75                 |
| January 10, 2024<br>January 11, 2024 | Sale 157,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 103.98% Received Accrued Interest of \$1,513.93   | 157,000.00          | 163,248.42 | 157,506.43       | 5,741.99                 |
| January 10, 2024<br>January 11, 2024 | Sale 269,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.74% Received Accrued Interest of \$868.19     | 269,000.00          | 270,985.98 | 269,018.25       | 1,967.73                 |
| December 7, 2023<br>January 16, 2024 | Sale 175,000.00 Par Value 175,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 1/15/54 @99.4296875 %                                  | 175,000.00          | 174,001.95 | 172,785.16       | 1,216.79                 |
| December 7, 2023<br>January 16, 2024 | Sale 175,000.00 Par Value 175,000.00 Current Face of Umbs TBA 30yr Mpt 5.500% 1/15/54 @99.4296875 %                                  | 175,000.00          | 174,001.95 | 173,673.83       | 328.12                   |
| January 8, 2024<br>January 16, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 1/15/54 @84.5234375 %                                    | 50,000.00           | 42,261.72  | 41,213.87        | 1,047.85                 |
| January 8, 2024<br>January 16, 2024  | Sale 375,000.00 Par Value 375,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 1/15/48 @96.49609375 %                                 | 375,000.00          | 361,860.35 | 356,381.84       | 5,478.51                 |
| January 10, 2024<br>January 16, 2024 | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 1/15/54 @80.9140625 %                                  | 125,000.00          | 101,142.58 | 98,627.93        | 2,514.65                 |
| January 19, 2024<br>January 22, 2024 | Sale 26,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 98.10%<br>Received Accrued Interest of \$494.57    | 26,000.00           | 25,506.51  | 25,364.98        | 141.53                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| January 25, 2024<br>January 26, 2024   | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.56% Received Accrued Interest of \$708.61                                   | 104,000.00          | 105,627.10 | 104,409.11       | 1,217.99                 |
| January 26, 2024<br>January 30, 2024   | Sale 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 2.383% 21 Jul 2032 @ 81.67% Received Accrued Interest of \$2.98                                    | 5,000.00            | 4,083.40   | 4,093.75         | -10.35                   |
| January 29, 2024<br>January 30, 2024   | Sale 99,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.86% Received Accrued Interest of \$305.98                                      | 99,000.00           | 97,866.66  | 98,222.53        | -355.87                  |
| February 8, 2024<br>February 12, 2024  | Sale 5,000.00 Par Value of Goldman Sachs Group Inc/The Variable 1.542% 10 Sep 2027 @ 91.04% Received Accrued Interest of \$32.55                                   | 5,000.00            | 4,552.20   | 5,000.33         | -448.13                  |
| February 9, 2024<br>February 12, 2024  | Sale 471,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.29% Received Accrued Interest of \$1,449.23                                      | 471,000.00          | 467,660.35 | 469,839.94       | -2,179.59                |
| February 6, 2024<br>February 13, 2024  | Sale 375,000.00 Par Value 375,000.00 Current Face of Fnma Tba 30yr Mpt 4.500% 2/15/48 @95.6015625 %, Federal Short Term Loss of \$3,625.49                         | 375,000.00          | 358,505.86 | 362,131.35       | -3,625.49                |
| February 6, 2024<br>February 13, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of UMBS TBA 30YR MPT 2.500% 2/15/54 @83.1328125 %, Federal Short Term Loss of \$758.79                             | 50,000.00           | 41,566.41  | 42,325.20        | -758.79                  |
| February 5, 2024<br>February 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 2/15/54 @79.3046875 %, Federal Short Term Loss of \$2,177.73                         | 125,000.00          | 99,130.86  | 101,308.59       | -2,177.73                |
| February 16, 2024<br>February 20, 2024 | Sale 26,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 96.97% Received Accrued Interest of \$15.62, Federal Short Term Loss of \$152.21 | 26,000.00           | 25,212.76  | 25,364.97        | -152.21                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                         |                     |            |                  |                          |
| February 20, 2024<br>February 21, 2024 | Sale 22,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2043 @ 97.60%<br>Received Accrued Interest of \$15.87, Federal Short Term Gain of \$9.68     | 22,000.00           | 21,472.35  | 21,462.67        | 9.68                     |
| March 4, 2024<br>March 5, 2024         | Sale 570,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01%<br>Received Accrued Interest of \$2,129.67, Federal Short Term Loss of \$2,806.21 | 570,000.00          | 564,381.99 | 567,188.20       | -2,806.21                |
| March 7, 2024<br>March 8, 2024         | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.99%<br>Received Accrued Interest of \$565.30, Federal Short Term Gain of \$84.87   | 38,000.00           | 39,897.98  | 39,813.11        | 84.87                    |
| March 8, 2024<br>March 11, 2024        | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 104.81%<br>Received Accrued Interest of \$580.18, Federal Short Term Gain of \$12.81   | 38,000.00           | 39,825.91  | 39,813.10        | 12.81                    |
| March 7, 2024<br>March 13, 2024        | Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 3/15/54 @95.578125 %, Federal Short Term Loss of \$219.73                                 | 375,000.00          | 358,417.97 | 358,637.70       | -219.73                  |
| March 7, 2024<br>March 13, 2024        | Sale 125,000.00 Par Value 125,000.00 Current Face of Umbs Tba 30yr Mpt 2.000% 3/15/2051 @79.6484375 %, Federal Short Term Gain of \$292.97                              | 125,000.00          | 99,560.55  | 99,267.58        | 292.97                   |
| March 14, 2024<br>March 15, 2024       | Sale 38,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.83%<br>Received Accrued Interest of \$600.01, Federal Short Term Loss of \$737.68  | 38,000.00           | 39,075.43  | 39,813.11        | -737.68                  |
| March 19, 2024<br>March 20, 2024       | Sale 46,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2043 @ 102.17%                                                                                | 46,000.00           | 46,999.08  | 48,194.81        | -1,195.73                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                        |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$756.35, Federal Short Term Loss of \$1,195.73                                                                                           |                     |            |                  |                          |
| March 19, 2024<br>March 21, 2024 | Sale 5,000.00 Par Value of Morgan Stanley Variable 2.484% 16 Sep 2036 @ 78.52% Received Accrued Interest of \$1.72, Federal Long Term Gain of \$63.94                  | 5,000.00            | 3,925.85   | 3,861.91         | 63.94                    |
| March 25, 2024<br>March 26, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.02% Received Accrued Interest of \$1,033.52, Federal Short Term Loss of \$835.06     | 171,000.00          | 169,321.40 | 170,156.46       | -835.06                  |
| March 26, 2024<br>March 27, 2024 | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.86% Received Accrued Interest of \$1,058.46, Federal Short Term Loss of \$1,104.02   | 172,000.00          | 170,047.51 | 171,151.53       | -1,104.02                |
| March 26, 2024<br>March 27, 2024 | Sale 979,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 99.97% Received Accrued Interest of \$3,322.08, Federal Short Term Gain of \$607.10 | 979,000.00          | 978,753.43 | 978,146.33       | 607.10                   |
| March 26, 2024<br>March 27, 2024 | Sale 112,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.00% Received Accrued Interest of \$689.23, Federal Short Term Loss of \$570.60       | 112,000.00          | 110,876.90 | 111,447.50       | -570.60                  |
| March 27, 2024<br>March 28, 2024 | Sale 180,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.19% Received Accrued Interest of \$582.07, Federal Short Term Gain of \$539.22   | 180,000.00          | 180,349.65 | 179,810.43       | 539.22                   |
| April 10, 2024<br>April 11, 2024 | Sale 88,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 98.55% Received Accrued Interest of \$274.40, Federal Short Term Loss of \$1,216.80   | 88,000.00           | 86,725.92  | 87,942.72        | -1,216.80                |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
| April 3, 2024<br>April 11, 2024  | Sale 275,000.00 Par Value 275,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@78.359375 %, Federal Short Term Loss of<br>\$3,136.72                              | 275,000.00          | 215,488.28 | 218,625.00       | -3,136.72                |
| April 3, 2024<br>April 11, 2024  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000% 4/15/54<br>@78.359375 %, Federal Short Term Loss of<br>\$1,767.58                              | 125,000.00          | 97,949.22  | 99,716.80        | -1,767.58                |
| April 5, 2024<br>April 11, 2024  | Sale 375,000.00 Par Value 375,000.00 Current<br>Face of UMBS TBA 30YR MPT 4.500% 4/15/54<br>@94.53125 %, Federal Short Term Loss of<br>\$4,160.15                               | 375,000.00          | 354,492.19 | 358,652.34       | -4,160.15                |
| April 24, 2024<br>April 25, 2024 | Sale 108,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.16%<br>Received Accrued Interest of \$331.97, Federal Short<br>Term Loss of \$707.67     | 108,000.00          | 107,090.24 | 107,797.91       | -707.67                  |
| April 25, 2024<br>April 26, 2024 | Sale 26,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 28 Feb 2029 @ 98.22% Received<br>Accrued Interest of \$171.15, Federal Short Term<br>Loss of \$434.72     | 26,000.00           | 25,537.89  | 25,972.61        | -434.72                  |
| April 25, 2024<br>April 29, 2024 | Sale 5,000.00 Par Value of Morgan Stanley Variable<br>2.484% 16 Sep 2036 @ 76.92% Received Accrued<br>Interest of \$14.84, Federal Long Term Loss of<br>\$16.06                 | 5,000.00            | 3,845.85   | 3,861.91         | -16.06                   |
| April 29, 2024<br>April 30, 2024 | Sale 111,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.62% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,989.89 | 111,000.00          | 108,359.22 | 110,349.11       | -1,989.89                |
| May 9, 2024<br>May 10, 2024      | Sale 78,000.00 Par Value of United States Treasury<br>Note/Bond 4.25% 15 Feb 2054 @ 93.33% Received                                                                             | 78,000.00           | 72,797.06  | 75,748.46        | -2,951.40                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                                             |                     |            |                  |                          |
|                               | Accrued Interest of \$774.11, Federal Short Term Loss of \$2,951.40                                                                                                                         |                     |            |                  |                          |
| May 1, 2024<br>May 13, 2024   | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 5/15/54 @94.9765625 %, Federal Short Term Loss of \$2,001.96                                                  | 125,000.00          | 118,720.70 | 120,722.66       | -2,001.96                |
| May 1, 2024<br>May 13, 2024   | Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 5/15/54 @92.3203125 %, Federal Short Term Loss of \$8,444.83                                                  | 375,000.00          | 346,201.17 | 354,646.00       | -8,444.83                |
| May 14, 2024<br>May 15, 2024  | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.38% Received Accrued Interest of \$326.37, Federal Short Term Loss of \$507.90                             | 33,000.00           | 31,805.63  | 32,313.53        | -507.90                  |
| May 17, 2024<br>May 21, 2024  | Sale 5,000.00 Par Value of Morgan Stanley Variable 2.484% 16 Sep 2036 @ 78.83% Received Accrued Interest of \$22.42, Federal Long Term Gain of \$79.59                                      | 5,000.00            | 3,941.50   | 3,861.91         | 79.59                    |
| May 20, 2024<br>May 22, 2024  | Sale 5,000.00 Par Value of PNC Financial Services Group Inc/The Variable 5.068% 24 Jan 2034 @ 96.34% Received Accrued Interest of \$83.06, Federal Long Term Loss of \$208.12               | 5,000.00            | 4,816.95   | 5,025.07         | -208.12                  |
| May 23, 2024<br>May 24, 2024  | Sale 78,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 97.62% Received Accrued Interest of \$954.64, Federal Short Term Loss of \$2,251.95 | 78,000.00           | 76,147.23  | 78,399.18        | -2,251.95                |
| May 29, 2024<br>May 30, 2024  | Sale 209,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.80% Received Accrued Interest of \$830.60, Federal Short Term Loss of \$268.27                        | 209,000.00          | 208,574.69 | 208,842.96       | -268.27                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                            |                     |            |                  |                          |
| June 3, 2024<br>June 4, 2024   | Sale 131,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.58% Received Accrued Interest of \$576.24, Federal Short Term Gain of \$958.44                      | 131,000.00          | 131,764.67 | 130,806.23       | 958.44                   |
| June 11, 2024<br>June 12, 2024 | Sale 5,000.00 Par Value of Morgan Stanley Variable 2.484% 16 Sep 2036 @ 79.19% Received Accrued Interest of \$29.67, Federal Long Term Gain of \$97.39                                     | 5,000.00            | 3,959.30   | 3,861.91         | 97.39                    |
| May 30, 2024<br>June 13, 2024  | Sale 375,000.00 Par Value 375,000.00 Current Face of UMBS TBA 30YR MPT 4.500% 6/15/54 @93.328125 %, Federal Short Term Gain of \$3,669.43                                                  | 375,000.00          | 349,980.47 | 346,311.04       | 3,669.43                 |
| May 31, 2024<br>June 13, 2024  | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 5.000% 6/15/54 @96.1953125 %, Federal Short Term Gain of \$1,521.00                                                 | 125,000.00          | 120,244.14 | 118,723.14       | 1,521.00                 |
| June 18, 2024<br>June 20, 2024 | Sale 54,000.00 Par Value of United States Of Amer Treas Bonds 0% Bds 15 Feb 2044 Usd1000 'Bond 02/44' @ 100.17% Received Accrued Interest of \$841.15, Federal Short Term Loss of \$183.47 | 54,000.00           | 54,092.89  | 54,276.36        | -183.47                  |
| June 26, 2024<br>June 27, 2024 | Sale 189,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.84% Received Accrued Interest of \$627.42, Federal Short Term Gain of \$1,736.61                      | 189,000.00          | 190,593.80 | 188,857.19       | 1,736.61                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.72% Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,001.27                      | 126,000.00          | 126,906.06 | 125,904.79       | 1,001.27                 |
| June 27, 2024<br>June 28, 2024 | Sale 189,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.78%                                                                                                   | 189,000.00          | 190,466.11 | 188,857.19       | 1,608.92                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                | Description                                                                                                                         | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|----------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Sales (continued)</b>                     |                                                                                                                                     |                     |                        |                        |                          |
|                                              | Received Accrued Interest of \$650.66, Federal Short<br>Term Gain of \$1,608.92                                                     |                     |                        |                        |                          |
| <b>Total Sales</b>                           |                                                                                                                                     |                     | <b>\$16,796,349.37</b> | <b>\$16,851,301.18</b> | <b>-\$52,406.67</b>      |
| <b>Total Morgan Stanley and Co, LLC 0050</b> |                                                                                                                                     |                     | <b>\$40,667,484.53</b> | <b>\$40,722,436.34</b> | <b>-\$52,406.67</b>      |
| <i>Nomura Securities/Fix Income 5222</i>     |                                                                                                                                     |                     |                        |                        |                          |
| <b>Purchases</b>                             |                                                                                                                                     |                     |                        |                        |                          |
| September 12, 2023<br>September 13, 2023     | Purchase 61,000.00 Par Value of United States<br>Treasury Bill Zero 07 Mar 2024 @ 97.41%                                            | 61,000.00           | 59,422.26              | 59,422.26              |                          |
| October 30, 2023<br>October 31, 2023         | Purchase 74,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.25%                                 | 74,000.00           | 74,185.00              | 74,185.00              |                          |
| October 30, 2023<br>October 31, 2023         | Purchase 74,000.00 Par Value of United States<br>Treasury Note/Bond 4.875% 31 Oct 2028 @<br>100.28%                                 | 74,000.00           | 74,208.13              | 74,208.13              |                          |
| November 9, 2023<br>November 15, 2023        | Purchase 252,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 15 Nov 2033 @ 99.63%                                      | 252,000.00          | 251,055.00             | 251,055.00             |                          |
| November 10, 2023<br>November 15, 2023       | Purchase 74,000.00 Par Value of United States<br>Treasury Note/Bond 4.75% 15 Nov 2053 @<br>100.63%                                  | 74,000.00           | 74,462.50              | 74,462.50              |                          |
| November 28, 2023<br>November 30, 2023       | Purchase 93,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>99.88%                                  | 93,000.00           | 92,883.75              | 92,883.75              |                          |
| December 5, 2023<br>December 6, 2023         | Purchase 12,000.00 Par Value of United States<br>Treasury Note/Bond 4.375% 30 Nov 2028 @<br>101.09% Paid Accrued Interest of \$8.61 | 12,000.00           | 12,131.25              | 12,131.25              |                          |
| January 22, 2024<br>January 23, 2024         | Purchase 144,000.00 Par Value of United States<br>Treasury Bill Zero 25 Apr 2024 @ 98.66%                                           | 144,000.00          | 142,068.95             | 142,068.95             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                      |                     |            |                  |                          |
| January 22, 2024<br>January 31, 2024   | Purchase 93,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.96%                     | 93,000.00           | 92,966.84  | 92,966.84        |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 42,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 96.50%                                       | 42,000.00           | 40,530.00  | 40,530.00        |                          |
| February 15, 2024<br>February 16, 2024 | Purchase 86,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 15 Feb 2054 @ 97.25%<br>Paid Accrued Interest of \$10.04   | 86,000.00           | 83,635.00  | 83,635.00        |                          |
| March 5, 2024<br>March 7, 2024         | Purchase 32,000.00 Par Value of United States<br>Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.52% Paid Accrued Interest of \$25.87  | 32,000.00           | 32,165.00  | 32,165.00        |                          |
| March 18, 2024<br>March 26, 2024       | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of Magnetite XII Ltd MAGNE 2015-12A AR4<br>Flt 15 Oct 2031 @100 %             | 75,000.00           | 75,000.00  | 75,000.00        |                          |
| March 26, 2024<br>April 1, 2024        | Purchase 166,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>99.47% Paid Accrued Interest of \$18.71 | 166,000.00          | 165,121.86 | 165,121.86       |                          |
| April 26, 2024<br>April 30, 2024       | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                                  | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 29, 2024<br>April 30, 2024       | Purchase 108,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                                  | 108,000.00          | 107,865.00 | 107,865.00       |                          |
| May 9, 2024<br>May 13, 2024            | Purchase 5,000.00 Par Value of United States<br>Treasury Note/Bond 4% 15 Feb 2034 @ 96.35%<br>Paid Accrued Interest of \$48.35       | 5,000.00            | 4,817.38   | 4,817.38         |                          |
| May 9, 2024<br>May 15, 2024            | Purchase 172,000.00 Par Value of United States of<br>Amer Treas Notes 4.625% BDS 15 May 2034 @<br>99.00%                             | 172,000.00          | 170,280.00 | 170,280.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                     | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                                 |                     |                       |                       |                          |
| May 9, 2024<br>May 15, 2024              | Purchase 229,000.00 Par Value of United States of Amer Treas Notes 4.625% BDS 15 May 2034 @ 99.00%                                              | 229,000.00          | 226,710.00            | 226,710.00            |                          |
| May 14, 2024<br>May 15, 2024             | Purchase 31,000.00 Par Value of US Treasury Bill 4.75% 15 May 2054 @ 100.00%                                                                    | 31,000.00           | 31,000.00             | 31,000.00             |                          |
| May 28, 2024<br>May 31, 2024             | Purchase 124,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                     | 124,000.00          | 123,835.22            | 123,835.22            |                          |
| May 29, 2024<br>May 31, 2024             | Purchase 125,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                                     | 125,000.00          | 124,267.58            | 124,267.58            |                          |
| May 30, 2024<br>May 31, 2024             | Purchase 251,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 99.72%                                                     | 251,000.00          | 250,294.06            | 250,294.06            |                          |
| <b>Total Purchases</b>                   |                                                                                                                                                 |                     | <b>\$2,425,758.53</b> | <b>\$2,425,758.53</b> | <b>\$0.00</b>            |
| <b>Sales</b>                             |                                                                                                                                                 |                     |                       |                       |                          |
| September 12, 2023<br>September 13, 2023 | Sale 61,000.00 Par Value of United States Treasury Bill Zero 03 Oct 2023 @ 99.71%                                                               | 61,000.00           | 59,975.04             | 59,975.04             |                          |
| October 30, 2023<br>October 31, 2023     | Sale 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.12%<br>Received Accrued Interest of \$297.72               | 76,000.00           | 75,331.82             | 75,913.13             | -581.31                  |
| October 30, 2023<br>October 31, 2023     | Sale 76,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.15%<br>Received Accrued Interest of \$297.72               | 76,000.00           | 75,355.06             | 75,913.13             | -558.07                  |
| November 9, 2023<br>November 10, 2023    | Sale 265,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.62% Received Accrued Interest of \$2,427.67 | 265,000.00          | 250,752.97            | 258,320.79            | -7,567.82                |
| November 10, 2023<br>November 13, 2023   | Sale 80,000.00 Par Value of USA Treasury Bonds 4% 15 Aug 2053 @ 90.47% Received Accrued Interest of \$807.07                                    | 80,000.00           | 72,379.73             | 77,610.86             | -5,231.13                |
| November 28, 2023<br>November 29, 2023   | Sale 93,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 101.96%<br>Received Accrued Interest of \$361.21              | 93,000.00           | 94,827.30             | 93,299.99             | 1,527.31                 |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                              |                     |            |                  |                          |
| November 28, 2023<br>November 29, 2023 | Sale 129,000.00 Par Value of United States Treasury Bill Zero 04 Apr 2024 @ 98.16%                                                                                           | 129,000.00          | 125,683.29 | 125,683.29       |                          |
| November 28, 2023<br>November 29, 2023 | Sale 69,000.00 Par Value of United States Treasury Bill Zero 18 Apr 2024 @ 97.97%                                                                                            | 69,000.00           | 67,201.98  | 67,201.98        |                          |
| December 5, 2023<br>December 6, 2023   | Sale 12,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 102.02%<br>Received Accrued Interest of \$101.60                                           | 12,000.00           | 12,241.88  | 11,986.29        | 255.59                   |
| January 22, 2024<br>January 23, 2024   | Sale 95,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.79% Received<br>Accrued Interest of \$225.10                                             | 95,000.00           | 93,849.61  | 94,253.94        | -404.33                  |
| February 14, 2024<br>February 15, 2024 | Sale 40,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 104.76%<br>Received Accrued Interest of \$480.22, Federal Short<br>Term Gain of \$1,198.69  | 40,000.00           | 41,903.13  | 40,704.44        | 1,198.69                 |
| February 15, 2024<br>February 16, 2024 | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.75% 15 Nov 2053 @ 105.54%<br>Received Accrued Interest of \$983.02, Federal Short<br>Term Gain of \$3,060.14  | 81,000.00           | 85,486.64  | 82,426.50        | 3,060.14                 |
| March 26, 2024<br>March 27, 2024       | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88%<br>Received Accrued Interest of \$1,058.46, Federal<br>Short Term Loss of \$1,086.53   | 172,000.00          | 170,065.00 | 171,151.53       | -1,086.53                |
| April 26, 2024<br>April 29, 2024       | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$392.21,<br>Federal Short Term Loss of \$2,104.15 | 120,000.00          | 117,192.19 | 119,296.34       | -2,104.15                |
| April 29, 2024<br>April 30, 2024       | Sale 111,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.65% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,955.02 | 111,000.00          | 108,394.10 | 110,349.12       | -1,955.02                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date                  | Description                                                                                                                                                           | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                       |                                                                                                                                                                       |                     |                       |                       |                          |
| May 9, 2024<br>May 10, 2024                    | Sale 178,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.00% Received Accrued Interest of \$1,662.64, Federal Short Term Loss of \$3,433.25  | 178,000.00          | 170,886.95            | 174,320.20            | -3,433.25                |
| May 9, 2024<br>May 10, 2024                    | Sale 238,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 96.00% Received Accrued Interest of \$2,223.08, Federal Short Term Loss of \$4,590.51  | 238,000.00          | 228,489.30            | 233,079.81            | -4,590.51                |
| May 14, 2024<br>May 15, 2024                   | Sale 33,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Feb 2054 @ 93.88% Received Accrued Interest of \$346.77, Federal Short Term Loss of \$1,066.10  | 33,000.00           | 30,981.33             | 32,047.43             | -1,066.10                |
| May 28, 2024<br>May 29, 2024                   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.35% Received Accrued Interest of \$459.23, Federal Short Term Gain of \$622.08 | 126,000.00          | 126,435.71            | 125,813.63            | 622.08                   |
| May 29, 2024<br>May 30, 2024                   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.90% Received Accrued Interest of \$475.07, Federal Short Term Gain of \$58.55   | 126,000.00          | 125,872.18            | 125,813.63            | 58.55                    |
| May 30, 2024<br>May 31, 2024                   | Sale 254,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.20% Received Accrued Interest of \$989.60, Federal Short Term Gain of \$882.74 | 254,000.00          | 254,507.04            | 253,624.30            | 882.74                   |
| <b>Total Sales</b>                             |                                                                                                                                                                       |                     | <b>\$2,387,812.25</b> | <b>\$2,408,785.37</b> | <b>-\$20,973.12</b>      |
| <b>Total Nomura Securities/Fix Income 5222</b> |                                                                                                                                                                       |                     | <b>\$4,813,570.78</b> | <b>\$4,834,543.90</b> | <b>-\$20,973.12</b>      |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>UBS Securities LLC 0642</i>           |                                                                                                                                                 |                     |            |                  |                          |
| <b>Purchases</b>                         |                                                                                                                                                 |                     |            |                  |                          |
| September 14, 2023<br>September 15, 2023 | Purchase 394,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.88%                                                   | 394,000.00          | 393,507.50 | 393,507.50       |                          |
| September 27, 2023<br>October 2, 2023    | Purchase 53,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.88% Paid Accrued Interest of \$14.48                       | 53,000.00           | 52,933.75  | 52,933.75        |                          |
| September 28, 2023<br>October 2, 2023    | Purchase 43,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 99.75% Paid Accrued Interest of \$10.87                   | 43,000.00           | 42,892.50  | 42,892.50        |                          |
| October 11, 2023<br>October 16, 2023     | Purchase 98,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 4.75% NTS 15 Oct 2026 USD 'AT-2026' @ 99.75% Paid Accrued Interest of \$12.38 | 98,000.00           | 97,755.00  | 97,755.00        |                          |
| October 19, 2023<br>October 20, 2023     | Purchase 10,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 91.76% Paid Accrued Interest of \$69.50     | 10,000.00           | 9,176.19   | 9,176.19         |                          |
| October 18, 2023<br>October 23, 2023     | Purchase 125,000.00 Par Value of UBS 8.40% 23 Jun 2025 @ 100.00%                                                                                | 125,000.00          | 125,000.00 | 125,000.00       |                          |
| October 26, 2023<br>October 31, 2023     | Purchase 44,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 99.88%                                                        | 44,000.00           | 43,945.00  | 43,945.00        |                          |
| October 31, 2023<br>November 1, 2023     | Purchase 41,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 99.88% Paid Accrued Interest of \$5.49                    | 41,000.00           | 40,948.75  | 40,948.75        |                          |
| October 31, 2023<br>November 1, 2023     | Purchase 47,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 92.41% Paid Accrued Interest of \$386.03    | 47,000.00           | 43,430.93  | 43,430.93        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                             |                     |            |                  |                          |
| November 1, 2023<br>November 2, 2023   | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 99.88% Paid Accrued Interest of \$22.23               | 83,000.00           | 82,896.25  | 82,896.25        |                          |
| November 9, 2023<br>November 15, 2023  | Purchase 67,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 99.88%                                                | 67,000.00           | 66,916.25  | 66,916.25        |                          |
| November 15, 2023<br>November 16, 2023 | Purchase 89,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Nov 2033 @ 100.00% Paid Accrued Interest of \$11.00                | 89,000.00           | 89,000.00  | 89,000.00        |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 235,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.00%                                              | 235,000.00          | 235,000.00 | 235,000.00       |                          |
| November 28, 2023<br>November 30, 2023 | Purchase 65,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 100.40%                                               | 65,000.00           | 65,261.52  | 65,261.52        |                          |
| November 29, 2023<br>November 30, 2023 | Purchase 127,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Nov 2025 @ 100.38%                                              | 127,000.00          | 127,476.25 | 127,476.25       |                          |
| November 30, 2023<br>December 1, 2023  | Purchase 51,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 99.88% Paid Accrued Interest of \$6.10                | 51,000.00           | 50,936.25  | 50,936.25        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 96,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 99.75%                                                | 96,000.00           | 95,760.00  | 95,760.00        |                          |
| December 13, 2023<br>December 15, 2023 | Purchase 69,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 99.75%                                                | 69,000.00           | 68,827.50  | 68,827.50        |                          |
| January 11, 2024<br>January 16, 2024   | Purchase 66,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Jan 2027 Usd 'Aj-2027' @ 99.75% Paid Accrued Interest of \$7.25 | 66,000.00           | 65,835.00  | 65,835.00        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                        |                     |            |                  |                          |
| January 23, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.78%   | 48,000.00           | 47,894.82  | 47,894.82        |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 122,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.75%  | 122,000.00          | 121,695.00 | 121,695.00       |                          |
| January 24, 2024<br>January 31, 2024   | Purchase 47,000.00 Par Value of United States Of<br>Amer Treas Notes 4.25% Nts 31 Jan 2026 USD<br>'AW-2026' @ 99.75%   | 47,000.00           | 46,882.50  | 46,882.50        |                          |
| January 25, 2024<br>January 31, 2024   | Purchase 47,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                            | 47,000.00           | 46,823.75  | 46,823.75        |                          |
| January 25, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                            | 48,000.00           | 47,820.00  | 47,820.00        |                          |
| February 7, 2024<br>February 15, 2024  | Purchase 101,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 15 Feb 2027 @<br>99.88%                    | 101,000.00          | 100,873.75 | 100,873.75       |                          |
| February 9, 2024<br>February 15, 2024  | Purchase 115,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 15 Feb 2027 @<br>99.88%                    | 115,000.00          | 114,856.25 | 114,856.25       |                          |
| February 26, 2024<br>February 29, 2024 | Purchase 119,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 28 Feb 2026 USD<br>'AY-2026' @ 99.86%     | 119,000.00          | 118,832.26 | 118,832.26       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 143,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 28 Feb 2026<br>USD 'AY-2026' @ 99.88% | 143,000.00          | 142,821.25 | 142,821.25       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 122,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 28 Feb 2026<br>USD 'AY-2026' @ 99.88% | 122,000.00          | 121,847.50 | 121,847.50       |                          |
| February 27, 2024<br>March 1, 2024     | Purchase 425,000.00 Par Value of UBS 8.10% 30<br>May 2025 @ 100.00%                                                    | 425,000.00          | 425,000.00 | 425,000.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                |                     |            |                  |                          |
| February 29, 2024<br>March 1, 2024 | Purchase 110,000.00 Par Value of United States Treasury Note/Bond 4.625% 28 Feb 2026 @ 99.88% Paid Accrued Interest of \$13.82 | 110,000.00          | 109,862.50 | 109,862.50       |                          |
| March 8, 2024<br>March 12, 2024    | Purchase 14,000.00 Par Value of United States Treasury Note/Bond 4% 15 Feb 2034 @ 99.32% Paid Accrued Interest of \$40.00      | 14,000.00           | 13,905.39  | 13,905.39        |                          |
| March 12, 2024<br>March 15, 2024   | Purchase 119,000.00 Par Value of United States of Amer Treas Notes 4.25% Nts 15 Mar 2027 USD 'AL-2027' @ 100.00%               | 119,000.00          | 119,000.00 | 119,000.00       |                          |
| March 12, 2024<br>March 15, 2024   | Purchase 90,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 100.00%                                   | 90,000.00           | 90,000.00  | 90,000.00        |                          |
| April 9, 2024<br>April 15, 2024    | Purchase 102,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.90%                                                    | 102,000.00          | 101,898.58 | 101,898.58       |                          |
| April 9, 2024<br>April 15, 2024    | Purchase 85,000.00 Par Value of Us Treasury Bill 4.5% 15 Apr 2027 @ 99.90%                                                     | 85,000.00           | 84,915.48  | 84,915.48        |                          |
| April 23, 2024<br>April 30, 2024   | Purchase 104,000.00 Par Value of WI Treasury Sec 4.875% 30 Apr 2026 @ 99.94%                                                   | 104,000.00          | 103,940.44 | 103,940.44       |                          |
| April 23, 2024<br>April 30, 2024   | Purchase 124,000.00 Par Value of WI Treasury Sec 4.875% 30 Apr 2026 @ 99.94%                                                   | 124,000.00          | 123,928.99 | 123,928.99       |                          |
| April 26, 2024<br>April 30, 2024   | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88%                                  | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| May 7, 2024<br>May 15, 2024        | Purchase 115,000.00 Par Value of WI Treasury Sec 4.75% 15 May 2027 @ 99.68%                                                    | 115,000.00          | 114,630.32 | 114,630.32       |                          |
| May 7, 2024<br>May 15, 2024        | Purchase 115,000.00 Par Value of WI Treasury Sec 4.75% 15 May 2027 @ 99.68%                                                    | 115,000.00          | 114,630.32 | 114,630.32       |                          |
| May 9, 2024<br>May 15, 2024        | Purchase 160,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.75%                                    | 160,000.00          | 159,600.00 | 159,600.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                 | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                             |                     |                       |                       |                          |
| May 24, 2024<br>May 30, 2024             | Purchase 225,000.00 Par Value of UBS 7.45% 28 Oct 2025 @ 100.00%                                                                            | 225,000.00          | 225,000.00            | 225,000.00            |                          |
| May 28, 2024<br>May 31, 2024             | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 99.91%                                               | 120,000.00          | 119,890.11            | 119,890.11            |                          |
| May 29, 2024<br>May 31, 2024             | Purchase 100,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 99.88%                                               | 100,000.00          | 99,875.00             | 99,875.00             |                          |
| June 12, 2024<br>June 17, 2024           | Purchase 116,000.00 Par Value of US Treasury 4.5% 15 Jun 2027 @ 99.88% Paid Accrued Interest of \$29.32                                     | 116,000.00          | 115,855.00            | 115,855.00            |                          |
| <b>Total Purchases</b>                   |                                                                                                                                             |                     | <b>\$4,946,631.60</b> | <b>\$4,946,631.60</b> | <b>\$0.00</b>            |
| <b>Sales</b>                             |                                                                                                                                             |                     |                       |                       |                          |
| September 14, 2023<br>September 15, 2023 | Sale 407,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Aug 2026 @ 99.09% Received Accrued Interest of \$1,499.98           | 407,000.00          | 403,279.77            | 405,191.32            | -1,911.55                |
| September 27, 2023<br>September 28, 2023 | Sale 55,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.77% Received Accrued Interest of \$211.54                  | 55,000.00           | 54,875.83             | 54,994.22             | -118.39                  |
| September 28, 2023<br>September 29, 2023 | Sale 44,000.00 Par Value of United States Treasury Note/Bond 4.375% 31 Aug 2028 @ 98.70% Received Accrued Interest of \$153.37              | 44,000.00           | 43,426.82             | 44,014.57             | -587.75                  |
| October 11, 2023<br>October 12, 2023     | Sale 100,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Sep 2026 @ 99.73% Received Accrued Interest of \$343.06             | 100,000.00          | 99,728.69             | 99,516.81             | 211.88                   |
| October 19, 2023<br>October 20, 2023     | Sale 10,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.375% 15 Jul 2033 @ 90.34% Received Accrued Interest of \$36.58 | 10,000.00           | 9,117.67              | 9,653.73              | -536.06                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                              |                     |            |                  |                          |
| October 26, 2023<br>October 31, 2023   | Sale 46,000.00 Par Value of United States Treasury Note/Bond 5% 30 Sep 2025 @ 99.81% Received Accrued Interest of \$194.81                   | 46,000.00           | 45,911.68  | 45,929.54        | -17.86                   |
| October 31, 2023<br>November 1, 2023   | Sale 42,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.75% Received Accrued Interest of \$169.84               | 42,000.00           | 41,476.64  | 41,952.00        | -475.36                  |
| November 1, 2023<br>November 2, 2023   | Sale 85,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.76% Received Accrued Interest of \$354.46               | 85,000.00           | 83,945.61  | 84,902.85        | -957.24                  |
| November 9, 2023<br>November 10, 2023  | Sale 69,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Oct 2026 @ 99.83% Received Accrued Interest of \$226.70               | 69,000.00           | 68,881.41  | 68,701.45        | 179.96                   |
| November 15, 2023<br>November 16, 2023 | Sale 94,000.00 Par Value of United States Of Amer Treas Notes 0% Nts 15 Aug 2033 Usd 'E-2033' @ 94.99% Received Accrued Interest of \$920.52 | 94,000.00           | 89,288.99  | 91,630.76        | -2,341.77                |
| November 28, 2023<br>November 29, 2023 | Sale 244,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.15% Received Accrued Interest of \$971.98                 | 244,000.00          | 244,371.72 | 243,716.84       | 654.88                   |
| November 28, 2023<br>November 29, 2023 | Sale 65,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 102.49% Received Accrued Interest of \$252.46              | 65,000.00           | 66,617.53  | 65,209.67        | 1,407.86                 |
| November 29, 2023<br>November 30, 2023 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 5% 31 Oct 2025 @ 100.52% Received Accrued Interest of \$543.96                 | 132,000.00          | 132,681.10 | 131,846.81       | 834.29                   |
| November 30, 2023<br>December 1, 2023  | Sale 51,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 Oct 2028 @ 101.96% Received Accrued Interest of \$211.74              | 51,000.00           | 52,000.98  | 51,164.51        | 836.47                   |
| December 13, 2023<br>December 14, 2023 | Sale 98,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.36% Received Accrued Interest of \$361.11              | 98,000.00           | 98,354.10  | 97,763.71        | 590.39                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                    |                     |            |                  |                          |
| December 13, 2023<br>December 14, 2023 | Sale 71,000.00 Par Value of United States Treasury Note/Bond 4.625% 15 Nov 2026 @ 100.36%<br>Received Accrued Interest of \$261.62 | 71,000.00           | 71,256.54  | 70,828.81        | 427.73                   |
| December 18, 2023<br>December 20, 2023 | Sale 10,000.00 Par Value of UBS Group AG Variable 9.016% 15 Nov 2033 @ 122.34% Received<br>Accrued Interest of \$87.66             | 10,000.00           | 12,234.10  | 10,344.67        | 1,889.43                 |
| January 11, 2024<br>January 12, 2024   | Sale 67,000.00 Par Value of United States Treasury Note/Bond 4.375% 15 Dec 2026 @ 100.74%<br>Received Accrued Interest of \$224.25 | 67,000.00           | 67,494.19  | 67,004.55        | 489.64                   |
| January 23, 2024<br>January 24, 2024   | Sale 50,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.72% Received<br>Accrued Interest of \$140.11   | 50,000.00           | 49,859.37  | 49,944.71        | -85.34                   |
| January 24, 2024<br>January 25, 2024   | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.70%<br>Received Accrued Interest of \$367.79  | 126,000.00          | 125,618.09 | 125,860.66       | -242.57                  |
| January 24, 2024<br>January 25, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Dec 2025 @ 99.70% Received<br>Accrued Interest of \$143.03   | 49,000.00           | 48,851.48  | 48,945.81        | -94.33                   |
| January 25, 2024<br>January 26, 2024   | Sale 48,000.00 Par Value of United States Treasury Note/Bond 4.375% 30 Nov 2028 @ 101.25%<br>Received Accrued Interest of \$327.05 | 48,000.00           | 48,600.00  | 48,188.84        | 411.16                   |
| January 25, 2024<br>January 26, 2024   | Sale 49,000.00 Par Value of United States Treasury Note/Bond 3.75% 31 Dec 2028 @ 98.48% Received<br>Accrued Interest of \$131.25   | 49,000.00           | 48,254.11  | 48,615.19        | -361.08                  |
| February 7, 2024<br>February 8, 2024   | Sale 103,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.50%<br>Received Accrued Interest of \$271.65     | 103,000.00          | 102,480.97 | 102,746.31       | -265.34                  |
| February 9, 2024<br>February 12, 2024  | Sale 118,000.00 Par Value of United States Treasury Note/Bond 4% 15 Jan 2027 @ 99.50%<br>Received Accrued Interest of \$363.08     | 118,000.00          | 117,414.61 | 117,709.36       | -294.75                  |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                      |                     |            |                  |                          |
| February 26, 2024<br>February 27, 2024 | Sale 124,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.13% Received Accrued Interest of \$390.91, Federal Short Term Loss of \$783.89  | 124,000.00          | 122,924.68 | 123,708.57       | -783.89                  |
| February 27, 2024<br>February 28, 2024 | Sale 149,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.16% Received Accrued Interest of \$487.12, Federal Short Term Loss of \$906.47  | 149,000.00          | 147,743.34 | 148,649.81       | -906.47                  |
| February 27, 2024<br>February 28, 2024 | Sale 127,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.16% Received Accrued Interest of \$415.19, Federal Short Term Loss of \$772.61  | 127,000.00          | 125,928.90 | 126,701.51       | -772.61                  |
| February 29, 2024<br>March 1, 2024     | Sale 115,000.00 Par Value of United States Treasury Note/Bond 4.25% 31 Jan 2026 @ 99.15% Received Accrued Interest of \$402.82, Federal Short Term Loss of \$708.83  | 115,000.00          | 114,020.89 | 114,729.72       | -708.83                  |
| March 8, 2024<br>March 12, 2024        | Sale 10,000.00 Par Value of UBS Group AG Note 4.550% 15 Apr 2026 @ 98.59% Received Accrued Interest of \$182.00, Federal Short Term Gain of \$3,558.90               | 10,000.00           | 9,858.90   | 6,300.00         | 3,558.90                 |
| March 12, 2024<br>March 13, 2024       | Sale 122,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.59% Received Accrued Interest of \$373.29, Federal Short Term Loss of \$133.19 | 122,000.00          | 121,504.96 | 121,638.15       | -133.19                  |
| March 12, 2024<br>March 13, 2024       | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.125% 15 Feb 2027 @ 99.60% Received Accrued Interest of \$281.50, Federal Short Term Loss of \$99.09   | 92,000.00           | 91,628.04  | 91,727.13        | -99.09                   |
| April 9, 2024<br>April 10, 2024        | Sale 105,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.19%                                                                             | 105,000.00          | 104,146.87 | 104,931.65       | -784.78                  |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                        |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$315.29, Federal Short Term Loss of \$784.78                                                                                             |                     |            |                  |                          |
| April 9, 2024<br>April 10, 2024  | Sale 87,000.00 Par Value of United States Treasury Note/Bond 4.25% 15 Mar 2027 @ 99.19% Received Accrued Interest of \$261.24, Federal Short Term Loss of \$650.24     | 87,000.00           | 86,293.12  | 86,943.36        | -650.24                  |
| April 23, 2024<br>April 24, 2024 | Sale 108,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.22% Received Accrued Interest of \$318.69, Federal Short Term Loss of \$641.66     | 108,000.00          | 107,156.25 | 107,797.91       | -641.66                  |
| April 23, 2024<br>April 24, 2024 | Sale 129,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.22% Received Accrued Interest of \$380.66, Federal Short Term Loss of \$766.43     | 129,000.00          | 127,992.18 | 128,758.61       | -766.43                  |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.66% Received Accrued Interest of \$392.21, Federal Short Term Loss of \$2,104.20 | 120,000.00          | 117,192.14 | 119,296.34       | -2,104.20                |
| May 7, 2024<br>May 8, 2024       | Sale 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.66% Received Accrued Interest of \$330.86, Federal Short Term Loss of \$146.91     | 117,000.00          | 116,597.81 | 116,744.72       | -146.91                  |
| May 7, 2024<br>May 8, 2024       | Sale 117,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.66% Received Accrued Interest of \$330.86, Federal Short Term Loss of \$146.91     | 117,000.00          | 116,597.81 | 116,744.72       | -146.91                  |
| May 9, 2024<br>May 10, 2024      | Sale 163,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 Apr 2027 @ 99.74% Received Accrued Interest of \$501.02, Federal Short Term Loss of \$74.58      | 163,000.00          | 162,569.78 | 162,644.36       | -74.58                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date           | Description                                                                                                                                                         | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-----------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                |                                                                                                                                                                     |                     |                       |                       |                          |
| May 28, 2024<br>May 29, 2024            | Sale 125,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.87% Received Accrued Interest of \$480.21, Federal Short Term Loss of \$72.10 | 125,000.00          | 124,833.98            | 124,906.08            | -72.10                   |
| May 29, 2024<br>May 30, 2024            | Sale 104,000.00 Par Value of United States Treasury Note/Bond 4.875% 30 Apr 2026 @ 99.83% Received Accrued Interest of \$413.32, Federal Short Term Loss of \$94.52 | 104,000.00          | 103,827.33            | 103,921.85            | -94.52                   |
| June 12, 2024<br>June 13, 2024          | Sale 119,000.00 Par Value of United States Treasury Note/Bond 4.5% 15 May 2027 @ 99.47% Received Accrued Interest of \$422.00, Federal Short Term Loss of \$223.17  | 119,000.00          | 118,372.46            | 118,595.63            | -223.17                  |
| June 27, 2024<br>June 28, 2024          | Sale 21,000.00 Par Value of United States Treasury Note/Bond 4.875% 31 May 2026 @ 100.25% Received Accrued Interest of \$78.32, Federal Short Term Gain of \$79.01  | 21,000.00           | 21,053.32             | 20,974.31             | 79.01                    |
| <b>Total Sales</b>                      |                                                                                                                                                                     |                     | <b>\$4,266,264.76</b> | <b>\$4,272,092.13</b> | <b>-\$5,827.37</b>       |
| <b>Total UBS Securities LLC 0642</b>    |                                                                                                                                                                     |                     | <b>\$9,212,896.36</b> | <b>\$9,218,723.73</b> | <b>-\$5,827.37</b>       |
| <i>Wells Fargo Securities, LLC 0250</i> |                                                                                                                                                                     |                     |                       |                       |                          |
| <b>Purchases</b>                        |                                                                                                                                                                     |                     |                       |                       |                          |
| June 6, 2023<br>July 13, 2023           | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 7/15/50 @82 %                                                                     | 125,000.00          | 102,500.00            | 102,500.00            |                          |
| June 12, 2023<br>July 20, 2023          | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 7/15/53 @96.875 %                                                         | 100,000.00          | 96,875.00             | 96,875.00             |                          |
| June 13, 2023<br>July 20, 2023          | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 7/15/53 @86.890625 %                                                        | 75,000.00           | 65,167.97             | 65,167.97             |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                  | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                              |                     |            |                  |                          |
| July 5, 2023<br>August 14, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.1484375 %                      | 125,000.00          | 101,435.55 | 101,435.55       |                          |
| July 5, 2023<br>August 14, 2023    | Reversal of Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.1484375 %          | 125,000.00          | 101,435.55 | 101,435.55       |                          |
| July 5, 2023<br>August 14, 2023    | Purchase 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @81.1484375 %                      | 125,000.00          | 101,435.55 | 101,435.55       |                          |
| July 12, 2023<br>August 21, 2023   | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 8/15/53 @96.50390625 %             | 100,000.00          | 96,503.91  | 96,503.91        |                          |
| July 13, 2023<br>August 21, 2023   | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @87.02734375 %               | 75,000.00           | 65,270.51  | 65,270.51        |                          |
| July 13, 2023<br>August 21, 2023   | Reversal of Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @87.02734375 %   | 75,000.00           | 65,270.51  | 65,270.51        |                          |
| July 12, 2023<br>August 21, 2023   | Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 8/15/53 @96.50390625 % | 100,000.00          | 96,503.91  | 96,503.91        |                          |
| July 12, 2023<br>August 21, 2023   | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 8/15/53 @96.50390625 %             | 100,000.00          | 96,503.91  | 96,503.91        |                          |
| July 13, 2023<br>August 21, 2023   | Purchase 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @87.02734375 %               | 75,000.00           | 65,270.51  | 65,270.51        |                          |
| August 29, 2023<br>August 31, 2023 | Purchase 656,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 100.00%                                   | 656,000.00          | 656,000.00 | 656,000.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                                                                   |                     |            |                  |                          |
| August 3, 2023<br>September 14, 2023     | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 9/15/50<br>@79.10546875 %                                    | 125,000.00          | 98,881.84  | 98,881.84        |                          |
| August 11, 2023<br>September 21, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @84.80078125 %                              | 75,000.00           | 63,600.59  | 63,600.59        |                          |
| August 11, 2023<br>September 21, 2023    | Reversal of Purchase 75,000.00 Par Value<br>75,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 9/15/53 @84.80078125 %                  | 75,000.00           | 63,600.59  | 63,600.59        |                          |
| September 20, 2023<br>September 21, 2023 | Purchase 15,000.00 Par Value of United States<br>Treasury Inflation Indexed Bonds 1.375% 15 Jul<br>2033 @ 94.72% Paid Accrued Interest of \$38.34 | 15,000.00           | 14,291.27  | 14,291.27        |                          |
| August 15, 2023<br>September 21, 2023    | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>9/15/53 @94.34765625 %                            | 100,000.00          | 94,347.66  | 94,347.66        |                          |
| August 11, 2023<br>September 21, 2023    | Purchase 75,000.00 Par Value 75,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>9/15/53 @84.80078125 %                              | 75,000.00           | 63,600.59  | 63,600.59        |                          |
| September 27, 2023<br>September 28, 2023 | Purchase 305,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 15 Sep 2026 @<br>99.23% Paid Accrued Interest of \$503.79             | 305,000.00          | 302,664.85 | 302,664.85       |                          |
| September 29, 2023<br>October 2, 2023    | Purchase 22,000.00 Par Value of USA Treasury<br>Bonds 4% 15 Aug 2053 @ 91.44% Paid Accrued<br>Interest of \$118.37                                | 22,000.00           | 20,116.25  | 20,116.25        |                          |
| September 29, 2023<br>October 2, 2023    | Purchase 75,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Sep 2028 @<br>100.23% Paid Accrued Interest of \$18.95              | 75,000.00           | 75,169.93  | 75,169.93        |                          |
| August 31, 2023<br>October 12, 2023      | Purchase 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30YR MPT 2.000%15 Oct 2053<br>@79.71484375 %                                 | 125,000.00          | 99,643.55  | 99,643.55        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |            |                  |                          |
| September 14, 2023<br>October 23, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30 year MPT 4.5% 15 Oct 2047 @94.60546875 %          | 100,000.00          | 94,605.47  | 94,605.47        |                          |
| October 20, 2023<br>October 23, 2023   | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.89% Paid Accrued Interest of \$23.25   | 8,000.00            | 7,911.53   | 7,911.53         |                          |
| October 20, 2023<br>October 23, 2023   | Purchase 4,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Sep 2028 @ 98.95% Paid Accrued Interest of \$11.63   | 4,000.00            | 3,957.97   | 3,957.97         |                          |
| October 18, 2023<br>November 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @79.3203125 %             | 200,000.00          | 158,640.63 | 158,640.63       |                          |
| October 18, 2023<br>November 20, 2023  | Reversal of Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @79.3203125 % | 200,000.00          | 158,640.63 | 158,640.63       |                          |
| October 16, 2023<br>November 20, 2023  | Purchase 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500%15 Nov 2053 @91.234375 %              | 100,000.00          | 91,234.38  | 91,234.38        |                          |
| October 18, 2023<br>November 20, 2023  | Purchase 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @79.3203125 %             | 200,000.00          | 158,640.63 | 158,640.63       |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 4.500%15 Dec 47 @93.34375 %                 | 100,000.00          | 93,343.75  | 93,343.75        |                          |
| November 14, 2023<br>December 20, 2023 | Reversal of Purchase 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 4.500%15 Dec 47 @93.34375 %     | 100,000.00          | 93,343.75  | 93,343.75        |                          |
| November 10, 2023<br>December 20, 2023 | Purchase 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Dec 47 @94.8828125 %                 | 50,000.00           | 47,441.41  | 47,441.41        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                    |                     |            |                  |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of Gnmail Jumbo Tba 30yr Mpt 4.500%15 Dec<br>47 @93.34375 %               | 100,000.00          | 93,343.75  | 93,343.75        |                          |
| November 14, 2023<br>December 20, 2023 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 2.500%15<br>Dec 50 @82.33984375 %            | 200,000.00          | 164,679.69 | 164,679.69       |                          |
| December 12, 2023<br>January 22, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAIL JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.79296875 %             | 200,000.00          | 169,585.94 | 169,585.94       |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.1015625 %                | 50,000.00           | 49,050.78  | 49,050.78        |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 4.500%<br>1/15/48 @95.8046875 %              | 100,000.00          | 95,804.69  | 95,804.69        |                          |
| December 13, 2023<br>January 22, 2024  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of GNMAIL Jumbo TBA<br>30YR MPT 4.500% 1/15/48 @95.8046875 %  | 100,000.00          | 95,804.69  | 95,804.69        |                          |
| December 13, 2023<br>January 22, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAIL Jumbo TBA<br>30YR MPT 5.000% 1/15/49 @98.1015625 %    | 50,000.00           | 49,050.78  | 49,050.78        |                          |
| December 12, 2023<br>January 22, 2024  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAIL JUMBO TBA<br>30YR MPT 2.500% 1/15/54 @84.79296875 % | 200,000.00          | 169,585.94 | 169,585.94       |                          |
| December 12, 2023<br>January 22, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAIL JUMBO TBA 30YR MPT 2.500%<br>1/15/54 @84.79296875 %             | 200,000.00          | 169,585.94 | 169,585.94       |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAIL Jumbo TBA 30YR MPT 5.000%<br>1/15/49 @98.1015625 %                | 50,000.00           | 49,050.78  | 49,050.78        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                    |                     |            |                  |                          |
| December 13, 2023<br>January 22, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>1/15/48 @95.8046875 %              | 100,000.00          | 95,804.69  | 95,804.69        |                          |
| January 11, 2024<br>February 20, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>2/15/54 @96.84765625 %             | 100,000.00          | 96,847.66  | 96,847.66        |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.796875 %               | 200,000.00          | 173,593.75 | 173,593.75       |                          |
| January 12, 2024<br>February 20, 2024  | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 2.500% 2/15/51 @86.796875 %   | 200,000.00          | 173,593.75 | 173,593.75       |                          |
| January 11, 2024<br>February 20, 2024  | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 4.500% 2/15/54 @96.84765625 % | 100,000.00          | 96,847.66  | 96,847.66        |                          |
| January 11, 2024<br>February 20, 2024  | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>2/15/54 @96.84765625 %             | 100,000.00          | 96,847.66  | 96,847.66        |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>2/15/48 @99.54296875 %               | 50,000.00           | 49,771.48  | 49,771.48        |                          |
| January 12, 2024<br>February 20, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 2.500%<br>2/15/51 @86.796875 %               | 200,000.00          | 173,593.75 | 173,593.75       |                          |
| February 27, 2024<br>February 29, 2024 | Purchase 192,000.00 Par Value of USA Treasury Nts<br>4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.75%                                    | 192,000.00          | 191,520.00 | 191,520.00       |                          |
| February 7, 2024<br>March 20, 2024     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>3/15/51 @85.5546875 %              | 200,000.00          | 171,109.38 | 171,109.38       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date       | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>        |                                                                                                                                   |                     |            |                  |                          |
| February 8, 2024<br>March 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>3/15/54 @98.19921875 %              | 50,000.00           | 49,099.61  | 49,099.61        |                          |
| February 13, 2024<br>March 20, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.3984375 %             | 100,000.00          | 95,398.44  | 95,398.44        |                          |
| February 28, 2024<br>March 20, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.25 %                  | 150,000.00          | 142,875.00 | 142,875.00       |                          |
| February 7, 2024<br>March 20, 2024  | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>3/15/51 @85.5546875 %             | 200,000.00          | 171,109.38 | 171,109.38       |                          |
| February 8, 2024<br>March 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>3/15/54 @98.19921875 %              | 50,000.00           | 49,099.61  | 49,099.61        |                          |
| February 13, 2024<br>March 20, 2024 | Purchase 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.3984375 %             | 100,000.00          | 95,398.44  | 95,398.44        |                          |
| February 28, 2024<br>March 20, 2024 | Purchase 150,000.00 Par Value 150,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 4.500%<br>3/15/48 @95.25 %                  | 150,000.00          | 142,875.00 | 142,875.00       |                          |
| February 28, 2024<br>March 20, 2024 | Reversal of Purchase 150,000.00 Par Value<br>150,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 4.500% 3/15/48 @95.25 %      | 150,000.00          | 142,875.00 | 142,875.00       |                          |
| February 13, 2024<br>March 20, 2024 | Reversal of Purchase 100,000.00 Par Value<br>100,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 4.500% 3/15/48 @95.3984375 % | 100,000.00          | 95,398.44  | 95,398.44        |                          |
| February 8, 2024<br>March 20, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 5.000% 3/15/54 @98.19921875 %  | 50,000.00           | 49,099.61  | 49,099.61        |                          |



## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date      | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                                                   |                     |            |                  |                          |
| February 7, 2024<br>March 20, 2024 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of Gnmaii Jumbo Tba<br>30yr Mpt 2.500% 3/15/51 @85.5546875 % | 200,000.00          | 171,109.38 | 171,109.38       |                          |
| March 1, 2024<br>April 18, 2024    | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>4/15/54 @84.80859375 %            | 200,000.00          | 169,617.19 | 169,617.19       |                          |
| March 6, 2024<br>April 18, 2024    | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of Gnmaii Jumbo TBA 30YR MPT 4.500%<br>4/15/48 @96.3359375 %             | 250,000.00          | 240,839.84 | 240,839.84       |                          |
| March 6, 2024<br>April 18, 2024    | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>4/15/48 @98.30859375 %              | 50,000.00           | 49,154.30  | 49,154.30        |                          |
| April 23, 2024<br>April 30, 2024   | Purchase 208,000.00 Par Value of WI Treasury Sec<br>4.875% 30 Apr 2026 @ 99.94%                                                   | 208,000.00          | 207,882.49 | 207,882.49       |                          |
| April 24, 2024<br>April 30, 2024   | Purchase 78,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD<br>'Y-2029' @ 99.90%                  | 78,000.00           | 77,920.78  | 77,920.78        |                          |
| April 9, 2024<br>May 20, 2024      | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @97.703125 %                | 50,000.00           | 48,851.56  | 48,851.56        |                          |
| April 10, 2024<br>May 20, 2024     | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.21875 %             | 200,000.00          | 166,437.50 | 166,437.50       |                          |
| April 11, 2024<br>May 20, 2024     | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>5/15/54 @93.75 %                  | 250,000.00          | 234,375.00 | 234,375.00       |                          |
| April 11, 2024<br>May 20, 2024     | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 4.500% 5/15/54 @93.75 %      | 250,000.00          | 234,375.00 | 234,375.00       |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                   |                     |            |                  |                          |
| April 10, 2024<br>May 20, 2024 | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of Gnmaii Jumbo Tba<br>30yr Mpt 2.500% 5/15/2051 @83.21875 % | 200,000.00          | 166,437.50 | 166,437.50       |                          |
| April 9, 2024<br>May 20, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII Jumbo TBA<br>30YR MPT 5.000% 5/15/48 @97.703125 %    | 50,000.00           | 48,851.56  | 48,851.56        |                          |
| April 9, 2024<br>May 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII Jumbo TBA 30YR MPT 5.000%<br>5/15/48 @97.703125 %                | 50,000.00           | 48,851.56  | 48,851.56        |                          |
| April 10, 2024<br>May 20, 2024 | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of Gnmaii Jumbo Tba 30yr Mpt 2.500%<br>5/15/2051 @83.21875 %             | 200,000.00          | 166,437.50 | 166,437.50       |                          |
| April 11, 2024<br>May 20, 2024 | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>5/15/54 @93.75 %                  | 250,000.00          | 234,375.00 | 234,375.00       |                          |
| May 21, 2024<br>May 29, 2024   | Purchase 30,000.00 Par Value of Evergy Missouri<br>West Inc 5.65% 01 Jun 2034 @ 99.91%                                            | 30,000.00           | 29,972.70  | 29,972.70        |                          |
| May 28, 2024<br>May 31, 2024   | Purchase 141,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.27%                                   | 141,000.00          | 141,381.36 | 141,381.36       |                          |
| May 29, 2024<br>May 31, 2024   | Purchase 249,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                    | 249,000.00          | 247,521.58 | 247,521.58       |                          |
| May 6, 2024<br>June 20, 2024   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @83.3125 %                | 200,000.00          | 166,625.00 | 166,625.00       |                          |
| May 7, 2024<br>June 20, 2024   | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @94.76953125 %            | 250,000.00          | 236,923.83 | 236,923.83       |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.1640625 %               | 50,000.00           | 48,582.03  | 48,582.03        |                          |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                        | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|--------------------------------|------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                                                                                    |                     |                        |                        |                          |
| May 13, 2024<br>June 20, 2024  | Reversal of Purchase 50,000.00 Par Value<br>50,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 5.000% 6/15/54 @97.1640625 %    | 50,000.00           | 48,582.03              | 48,582.03              |                          |
| May 7, 2024<br>June 20, 2024   | Reversal of Purchase 250,000.00 Par Value<br>250,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 4.500% 6/15/54 @94.76953125 % | 250,000.00          | 236,923.83             | 236,923.83             |                          |
| May 6, 2024<br>June 20, 2024   | Reversal of Purchase 200,000.00 Par Value<br>200,000.00 Current Face of GNMAII JUMBO TBA<br>30YR MPT 2.500% 6/15/54 @83.3125 %     | 200,000.00          | 166,625.00             | 166,625.00             |                          |
| May 6, 2024<br>June 20, 2024   | Purchase 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @83.3125 %                 | 200,000.00          | 166,625.00             | 166,625.00             |                          |
| May 7, 2024<br>June 20, 2024   | Purchase 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @94.76953125 %             | 250,000.00          | 236,923.83             | 236,923.83             |                          |
| May 13, 2024<br>June 20, 2024  | Purchase 50,000.00 Par Value 50,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.1640625 %                | 50,000.00           | 48,582.03              | 48,582.03              |                          |
| <b>Total Purchases</b>         |                                                                                                                                    |                     | <b>\$11,012,935.82</b> | <b>\$11,012,935.82</b> | <b>\$0.00</b>            |
| <b>Sales</b>                   |                                                                                                                                    |                     |                        |                        |                          |
| July 5, 2023<br>July 13, 2023  | Sale 125,000.00 Par Value 125,000.00 Current<br>Face of UMBS TBA 30Yr MPT 2.000% 7/15/50<br>@81.01757813 %                         | 125,000.00          | 101,271.97             | 102,500.00             | -1,228.03                |
| July 12, 2023<br>July 20, 2023 | Sale 100,000.00 Par Value 100,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>7/15/53 @96.44335938 %                 | 100,000.00          | 96,443.36              | 96,875.00              | -431.64                  |
| July 13, 2023<br>July 20, 2023 | Sale 75,000.00 Par Value 75,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 2.500%<br>7/15/53 @86.9296875 %                    | 75,000.00           | 65,197.27              | 65,167.97              | 29.30                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date            | Description                                                                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                                                                             |                     |            |                  |                          |
| August 3, 2023<br>August 14, 2023        | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30YR MPT 2.000% 8/15/53 @78.984375 %                                          | 125,000.00          | 98,730.47  | 101,435.55       | -2,705.08                |
| August 15, 2023<br>August 21, 2023       | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 8/15/53 @94.28320313 %                                | 100,000.00          | 94,283.20  | 96,503.91        | -2,220.71                |
| August 11, 2023<br>August 21, 2023       | Sale 75,000.00 Par Value 75,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 8/15/50 @84.72265625 %, TBA Pair off                    | 75,000.00           | 63,541.99  | 65,270.51        | -1,728.52                |
| August 29, 2023<br>August 30, 2023       | Sale 685,000.00 Par Value of United States Treasury Note/Bond 4.75% 31 Jul 2025 @ 99.46% Received Accrued Interest of \$2,652.51            | 685,000.00          | 681,334.18 | 684,362.46       | -3,028.28                |
| August 31, 2023<br>September 14, 2023    | Sale 125,000.00 Par Value 125,000.00 Current Face of UMBS TBA 30Yr MPT 2.000% 9/15/50 @79.59960938 %                                        | 125,000.00          | 99,499.51  | 98,881.84        | 617.67                   |
| September 20, 2023<br>September 21, 2023 | Sale 18,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.125% 15 Jan 2033 @ 92.41% Received Accrued Interest of \$38.38 | 18,000.00           | 17,058.60  | 17,697.07        | -638.47                  |
| September 14, 2023<br>September 21, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 9/15/53 @94.54882813 %                                | 100,000.00          | 94,548.83  | 94,347.66        | 201.17                   |
| September 27, 2023<br>September 28, 2023 | Sale 458,000.00 Par Value of United States Treasury Note/Bond 5% 31 Aug 2025 @ 99.63% Received Accrued Interest of \$1,761.54               | 458,000.00          | 456,289.06 | 457,951.83       | -1,662.77                |
| October 16, 2023<br>October 23, 2023     | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30 year MPT 4.5% 15 Oct 2047 @91.18945313 %                           | 100,000.00          | 91,189.45  | 94,605.47        | -3,416.02                |
| October 18, 2023<br>October 23, 2023     | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 15 Oct 2053 @79.28710938 %                            | 200,000.00          | 158,574.22 | 168,273.44       | -9,699.22                |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                           |                     |            |                  |                          |
| October 20, 2023<br>October 23, 2023   | Sale 6,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.65% Received Accrued Interest of \$1.68  | 6,000.00            | 5,805.54   | 6,008.25         | -202.71                  |
| October 20, 2023<br>October 23, 2023   | Sale 12,000.00 Par Value of United States Treasury Inflation Indexed Bonds 1.25% 15 Apr 2028 @ 94.63% Received Accrued Interest of \$3.35 | 12,000.00           | 11,609.18  | 12,016.50        | -407.32                  |
| November 10, 2023<br>November 20, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000%15 Nov 2053 @94.88671875 %                             | 50,000.00           | 47,443.36  | 46,466.80        | 976.56                   |
| November 14, 2023<br>November 20, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500%15 Nov 2053 @93.30859375 %                           | 100,000.00          | 93,308.59  | 91,234.38        | 2,074.21                 |
| November 14, 2023<br>November 20, 2023 | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500%15 Nov 2053 @82.28320313 %                           | 200,000.00          | 164,566.41 | 158,640.63       | 5,925.78                 |
| December 12, 2023<br>December 20, 2023 | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500%15 Dec 50 @84.67382813 %                             | 200,000.00          | 169,347.66 | 164,679.69       | 4,667.97                 |
| December 13, 2023<br>December 20, 2023 | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000%15 Dec 47 @98.05273438 %                               | 50,000.00           | 49,026.37  | 47,441.41        | 1,584.96                 |
| December 13, 2023<br>December 20, 2023 | Sale 100,000.00 Par Value 100,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 4.500%15 Dec 47 @95.72460938 %                             | 100,000.00          | 95,724.61  | 93,343.75        | 2,380.86                 |
| January 11, 2024<br>January 22, 2024   | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 1/15/48 @96.76953125 %                              | 100,000.00          | 96,769.53  | 95,804.69        | 964.84                   |
| January 12, 2024<br>January 22, 2024   | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 1/15/49 @99.50195313 %                                | 50,000.00           | 49,750.98  | 49,050.78        | 700.20                   |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                                                                                                    |                     |            |                  |                          |
| January 12, 2024<br>January 22, 2024   | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 1/15/54 @86.67382813 %                                                       | 200,000.00          | 173,347.66 | 169,585.94       | 3,761.72                 |
| February 13, 2024<br>February 20, 2024 | Sale 100,000.00 Par Value 100,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 4.500% 2/15/54 @95.36132813 %, Federal Short Term Loss of \$1,486.33                | 100,000.00          | 95,361.33  | 96,847.66        | -1,486.33                |
| February 8, 2024<br>February 20, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 2/15/48 @98.19140625 %, Federal Short Term Loss of \$675.78                    | 50,000.00           | 49,095.70  | 49,771.48        | -675.78                  |
| February 7, 2024<br>February 20, 2024  | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 2.500% 2/15/51 @85.47070313 %, Federal Short Term Loss of \$2,652.34                | 200,000.00          | 170,941.41 | 173,593.75       | -2,652.34                |
| February 27, 2024<br>February 28, 2024 | Sale 196,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received Accrued Interest of \$603.08, Federal Short Term Loss of \$1,781.73 | 196,000.00          | 193,251.40 | 195,033.13       | -1,781.73                |
| March 1, 2024<br>March 20, 2024        | Sale 200,000.00 Par Value 200,000.00 Current Face of Gnmaii Jumbo Tba 30yr Mpt 2.500% 3/15/51 @84.73046875 %, Federal Short Term Loss of \$1,648.44                | 200,000.00          | 169,460.94 | 171,109.38       | -1,648.44                |
| March 6, 2024<br>March 20, 2024        | Sale 250,000.00 Par Value 250,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 4.500% 3/15/48 @96.28320313 %, Federal Short Term Gain of \$2,434.57                | 250,000.00          | 240,708.01 | 238,273.44       | 2,434.57                 |
| March 6, 2024<br>March 20, 2024        | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 5.000% 3/15/54 @98.28320313 %, Federal Short Term Gain of \$41.99                     | 50,000.00           | 49,141.60  | 49,099.61        | 41.99                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$212.52 | 121,000.00          | 121,085.08 | 120,872.56       | 212.52                   |
| April 9, 2024<br>April 18, 2024  | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 4/15/48 @97.70507813 %, Federal Short Term Loss of \$301.76                      | 50,000.00           | 48,852.54  | 49,154.30        | -301.76                  |
| April 10, 2024<br>April 18, 2024 | Sale 200,000.00 Par Value 200,000.00 Current Face of GNMAII JUMBO TBA 30YR MPT 2.500% 4/15/54 @83.15820313 %, Federal Short Term Loss of \$3,300.78                  | 200,000.00          | 166,316.41 | 169,617.19       | -3,300.78                |
| April 11, 2024<br>April 18, 2024 | Sale 250,000.00 Par Value 250,000.00 Current Face of Gnmair Jumbo TBA 30YR MPT 4.500% 4/15/48 @93.72070313 %, Federal Short Term Loss of \$6,538.08                  | 250,000.00          | 234,301.76 | 240,839.84       | -6,538.08                |
| April 23, 2024<br>April 24, 2024 | Sale 216,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 Mar 2026 @ 99.22% Received Accrued Interest of \$637.38, Federal Short Term Loss of \$1,281.71 | 216,000.00          | 214,314.11 | 215,595.82       | -1,281.71                |
| April 24, 2024<br>April 25, 2024 | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.24% Received Accrued Interest of \$523.86, Federal Short Term Loss of \$1,336.78 | 81,000.00           | 79,577.91  | 80,914.69        | -1,336.78                |
| May 13, 2024<br>May 20, 2024     | Sale 50,000.00 Par Value 50,000.00 Current Face of GNMAII Jumbo TBA 30YR MPT 5.000% 5/15/48 @97.15820313 %, Federal Short Term Loss of \$272.46                      | 50,000.00           | 48,579.10  | 48,851.56        | -272.46                  |
| May 6, 2024<br>May 20, 2024      | Sale 200,000.00 Par Value 200,000.00 Current Face of Gnmair Jumbo Tba 30yr Mpt 2.500%                                                                                | 200,000.00          | 166,507.81 | 166,437.50       | 70.31                    |

## 5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                 |                     |            |                  |                          |
|                                | 5/15/2051 @83.25390625 %, Federal Short Term<br>Gain of \$70.31                                                                                                                 |                     |            |                  |                          |
| May 7, 2024<br>May 20, 2024    | Sale 250,000.00 Par Value 250,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>5/15/54 @94.73632813 %, Federal Short Term<br>Gain of \$2,465.82                    | 250,000.00          | 236,840.82 | 234,375.00       | 2,465.82                 |
| May 28, 2024<br>May 29, 2024   | Sale 147,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>98.55% Received Accrued Interest of \$977.49,<br>Federal Short Term Loss of \$1,274.11 | 147,000.00          | 144,863.91 | 146,138.02       | -1,274.11                |
| May 29, 2024<br>May 30, 2024   | Sale 252,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.89% Received Accrued Interest of \$950.14,<br>Federal Short Term Gain of \$97.11    | 252,000.00          | 251,724.37 | 251,627.26       | 97.11                    |
| June 7, 2024<br>June 20, 2024  | Sale 200,000.00 Par Value 200,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 2.500%<br>6/15/54 @83.75195313 %, Federal Short Term<br>Gain of \$878.91                      | 200,000.00          | 167,503.91 | 166,625.00       | 878.91                   |
| June 10, 2024<br>June 20, 2024 | Sale 150,000.00 Par Value 150,000.00 Current<br>Face of GNMAII JUMBO TBA 30YR MPT 4.500%<br>6/15/54 @94.75390625 %, Federal Short Term<br>Loss of \$23.44                       | 150,000.00          | 142,130.86 | 142,154.30       | -23.44                   |
| June 12, 2024<br>June 20, 2024 | Sale 50,000.00 Par Value 50,000.00 Current Face<br>of GNMAII JUMBO TBA 30YR MPT 5.000%<br>6/15/54 @97.95507813 %, Federal Short Term<br>Gain of \$395.51                        | 50,000.00           | 48,977.54  | 48,582.03        | 395.51                   |



5% Series Reportable Transactions By Broker (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                      | Par Value or Shares | Cash            | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------|------------------|--------------------------|
| Sales (continued)                      |                                                                                                                                  |                     |                 |                  |                          |
| June 27, 2024                          | Sale 252,000.00 Par Value of United States                                                                                       | 252,000.00          | 254,014.70      | 251,809.58       | 2,205.12                 |
| June 28, 2024                          | Treasury Note/Bond 4.5% 31 May 2029 @ 100.80%<br>Received Accrued Interest of \$867.54, Federal Short<br>Term Gain of \$2,205.12 |                     |                 |                  |                          |
| Total Sales                            |                                                                                                                                  |                     | \$6,368,213.22  | \$6,385,468.63   | -\$17,255.41             |
| Total Wells Fargo Securities, LLC 0250 |                                                                                                                                  |                     | \$17,381,149.04 | \$17,398,404.45  | -\$17,255.41             |

## 5% Series Reportable Transactions By Issue

**Beginning Market Value: \$93,191,337.97**

**Comparative Value (5%): \$4,659,566.90**

| Trade Date<br>Settlement Date      | Description                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|---------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <i>BlackRock Liquidity FedFund</i> |                                                                                             |                     |            |                  |                          |
| <b>Purchases</b>                   |                                                                                             |                     |            |                  |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 2,486.91 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 2,486.91            | 2,486.91   | 2,486.91         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 8,905.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 8,905.73            | 8,905.73   | 8,905.73         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 127.76 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 127.76              | 127.76     | 127.76           |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 145.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 145.32              | 145.32     | 145.32           |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 7,818.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 7,818.72            | 7,818.72   | 7,818.72         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 5,419.28 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 5,419.28            | 5,419.28   | 5,419.28         |                          |
| July 3, 2023<br>July 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         |                          |
| July 3, 2023<br>July 3, 2023       | Purchase 18,061.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 18,061.83           | 18,061.83  | 18,061.83        |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 13,389.65 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 13,389.65           | 13,389.65  | 13,389.65        |                          |
| July 5, 2023<br>July 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         |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 201,919.39 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 201,919.39          | 201,919.39 | 201,919.39       |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 59,142.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 59,142.18           | 59,142.18  | 59,142.18        |                          |
| July 5, 2023<br>July 5, 2023       | Purchase 3,397.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 3,397.14            | 3,397.14   | 3,397.14         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| July 6, 2023                  | Purchase 7,490.57 Units of BlackRock Liquidity     | 7,490.57            | 7,490.57   | 7,490.57         |                          |
| July 6, 2023                  | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 6, 2023                  | Purchase 4,341.94 Units of BlackRock Liquidity     | 4,341.94            | 4,341.94   | 4,341.94         |                          |
| July 6, 2023                  | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 7, 2023                  | Purchase 67.93 Units of BlackRock Liquidity Funds  | 67.93               | 67.93      | 67.93            |                          |
| July 7, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 7, 2023                  | Purchase 378.13 Units of BlackRock Liquidity Funds | 378.13              | 378.13     | 378.13           |                          |
| July 7, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 10, 2023                 | Purchase 4,014.53 Units of BlackRock Liquidity     | 4,014.53            | 4,014.53   | 4,014.53         |                          |
| July 10, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 10, 2023                 | Purchase 525.00 Units of BlackRock Liquidity Funds | 525.00              | 525.00     | 525.00           |                          |
| July 10, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 11, 2023                 | Purchase 40.02 Units of BlackRock Liquidity Funds  | 40.02               | 40.02      | 40.02            |                          |
| July 11, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 12, 2023                 | Purchase 422,538.88 Units of BlackRock Liquidity   | 422,538.88          | 422,538.88 | 422,538.88       |                          |
| July 12, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 12, 2023                 | Purchase 312.50 Units of BlackRock Liquidity Funds | 312.50              | 312.50     | 312.50           |                          |
| July 12, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 12, 2023                 | Purchase 323.14 Units of BlackRock Liquidity Funds | 323.14              | 323.14     | 323.14           |                          |
| July 12, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 13, 2023                 | Purchase 362.50 Units of BlackRock Liquidity Funds | 362.50              | 362.50     | 362.50           |                          |
| July 13, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 14, 2023                 | Purchase 283.47 Units of BlackRock Liquidity Funds | 283.47              | 283.47     | 283.47           |                          |
| July 14, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 17, 2023                 | Purchase 6,981.34 Units of BlackRock Liquidity     | 6,981.34            | 6,981.34   | 6,981.34         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 17, 2023                 | Purchase 728.36 Units of BlackRock Liquidity Funds | 728.36              | 728.36     | 728.36           |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                          | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                      |                     |              |                  |                          |
| July 17, 2023                 | Purchase 3,494.10 Units of BlackRock Liquidity       | 3,494.10            | 3,494.10     | 3,494.10         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 17, 2023                 | Purchase 5,739.75 Units of BlackRock Liquidity       | 5,739.75            | 5,739.75     | 5,739.75         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 17, 2023                 | Purchase 2,160.81 Units of BlackRock Liquidity       | 2,160.81            | 2,160.81     | 2,160.81         |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 17, 2023                 | Purchase 14,965.90 Units of BlackRock Liquidity      | 14,965.90           | 14,965.90    | 14,965.90        |                          |
| July 17, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 18, 2023                 | Purchase 182.29 Units of BlackRock Liquidity Funds   | 182.29              | 182.29       | 182.29           |                          |
| July 18, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 18, 2023                 | Purchase 12,607.80 Units of BlackRock Liquidity      | 12,607.80           | 12,607.80    | 12,607.80        |                          |
| July 18, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 19, 2023                 | Purchase 4,467.30 Units of BlackRock Liquidity       | 4,467.30            | 4,467.30     | 4,467.30         |                          |
| July 19, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 19, 2023                 | Purchase 891.86 Units of BlackRock Liquidity Funds   | 891.86              | 891.86       | 891.86           |                          |
| July 19, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 20, 2023                 | Purchase 461.92 Units of BlackRock Liquidity Funds   | 461.92              | 461.92       | 461.92           |                          |
| July 20, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 20, 2023                 | Purchase 5,356.62 Units of BlackRock Liquidity       | 5,356.62            | 5,356.62     | 5,356.62         |                          |
| July 20, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 20, 2023                 | Purchase 3,354.17 Units of BlackRock Liquidity       | 3,354.17            | 3,354.17     | 3,354.17         |                          |
| July 20, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 20, 2023                 | Purchase 109.83 Units of BlackRock Liquidity Funds   | 109.83              | 109.83       | 109.83           |                          |
| July 20, 2023                 | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| July 20, 2023                 | Purchase 32,232.24 Units of BlackRock Liquidity      | 32,232.24           | 32,232.24    | 32,232.24        |                          |
| July 20, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| July 21, 2023                 | Purchase 1,700,832.83 Units of BlackRock             | 1,700,832.83        | 1,700,832.83 | 1,700,832.83     |                          |
| July 21, 2023                 | Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 |                     |              |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| July 21, 2023                 | Purchase 815.16 Units of BlackRock Liquidity Funds | 815.16              | 815.16     | 815.16           |                          |
| July 21, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 21, 2023                 | Purchase 6,709.21 Units of BlackRock Liquidity     | 6,709.21            | 6,709.21   | 6,709.21         |                          |
| July 21, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 24, 2023                 | Purchase 63,590.57 Units of BlackRock Liquidity    | 63,590.57           | 63,590.57  | 63,590.57        |                          |
| July 24, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 24, 2023                 | Purchase 2,800.00 Units of BlackRock Liquidity     | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| July 24, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 24, 2023                 | Purchase 476.85 Units of BlackRock Liquidity Funds | 476.85              | 476.85     | 476.85           |                          |
| July 24, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 24, 2023                 | Purchase 3,382.44 Units of BlackRock Liquidity     | 3,382.44            | 3,382.44   | 3,382.44         |                          |
| July 24, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 266,373.66 Units of BlackRock Liquidity   | 266,373.66          | 266,373.66 | 266,373.66       |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 36,615.98 Units of BlackRock Liquidity    | 36,615.98           | 36,615.98  | 36,615.98        |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 41.77 Units of BlackRock Liquidity Funds  | 41.77               | 41.77      | 41.77            |                          |
| July 25, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| July 25, 2023                 | Purchase 2,174.92 Units of BlackRock Liquidity     | 2,174.92            | 2,174.92   | 2,174.92         |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 2,464.50 Units of BlackRock Liquidity     | 2,464.50            | 2,464.50   | 2,464.50         |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 25, 2023                 | Purchase 330,151.64 Units of BlackRock Liquidity   | 330,151.64          | 330,151.64 | 330,151.64       |                          |
| July 25, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 26, 2023                 | Purchase 390,385.07 Units of BlackRock Liquidity   | 390,385.07          | 390,385.07 | 390,385.07       |                          |
| July 26, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| July 26, 2023                 | Purchase 4,416.67 Units of BlackRock Liquidity     | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| July 26, 2023                 | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                |                     |            |                  |                          |
| July 26, 2023<br>July 26, 2023   | Purchase 1,076.61 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,076.61            | 1,076.61   | 1,076.61         |                          |
| July 27, 2023<br>July 27, 2023   | Purchase 180,374.80 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 180,374.80          | 180,374.80 | 180,374.80       |                          |
| July 27, 2023<br>July 27, 2023   | Purchase 30.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 30.00               | 30.00      | 30.00            |                          |
| July 27, 2023<br>July 27, 2023   | Purchase 3,889.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,889.00            | 3,889.00   | 3,889.00         |                          |
| July 28, 2023<br>July 28, 2023   | Purchase 364,876.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 364,876.53          | 364,876.53 | 364,876.53       |                          |
| July 31, 2023<br>July 31, 2023   | Purchase 205,348.55 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 205,348.55          | 205,348.55 | 205,348.55       |                          |
| July 31, 2023<br>July 31, 2023   | Purchase 3,645.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| July 31, 2023<br>July 31, 2023   | Purchase 24,168.29 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 24,168.29           | 24,168.29  | 24,168.29        |                          |
| August 1, 2023<br>August 1, 2023 | Purchase 3,782.97 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,782.97            | 3,782.97   | 3,782.97         |                          |
| August 1, 2023<br>August 1, 2023 | Purchase 529.46 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 529.46              | 529.46     | 529.46           |                          |
| August 1, 2023<br>August 1, 2023 | Purchase 133.65 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 133.65              | 133.65     | 133.65           |                          |
| August 1, 2023<br>August 1, 2023 | Purchase 5,957.58 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,957.58            | 5,957.58   | 5,957.58         |                          |
| August 1, 2023<br>August 1, 2023 | Purchase 2,665.03 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,665.03            | 2,665.03   | 2,665.03         |                          |
| August 1, 2023<br>August 1, 2023 | Purchase 3,169.62 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,169.62            | 3,169.62   | 3,169.62         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                |                     |            |                  |                          |
| August 1, 2023<br>August 1, 2023   | Purchase 2,972.36 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,972.36            | 2,972.36   | 2,972.36         |                          |
| August 2, 2023<br>August 2, 2023   | Purchase 3,918.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| August 3, 2023<br>August 3, 2023   | Purchase 432,208.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 432,208.98          | 432,208.98 | 432,208.98       |                          |
| August 3, 2023<br>August 3, 2023   | Purchase 21,208.69 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 21,208.69           | 21,208.69  | 21,208.69        |                          |
| August 4, 2023<br>August 4, 2023   | Purchase 72,025.73 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 72,025.73           | 72,025.73  | 72,025.73        |                          |
| August 4, 2023<br>August 4, 2023   | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| August 4, 2023<br>August 4, 2023   | Purchase 2,784.57 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,784.57            | 2,784.57   | 2,784.57         |                          |
| August 7, 2023<br>August 7, 2023   | Purchase 95,668.11 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 95,668.11           | 95,668.11  | 95,668.11        |                          |
| August 7, 2023<br>August 7, 2023   | Purchase 20,391.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 20,391.17           | 20,391.17  | 20,391.17        |                          |
| August 7, 2023<br>August 7, 2023   | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| August 8, 2023<br>August 8, 2023   | Purchase 349,764.86 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 349,764.86          | 349,764.86 | 349,764.86       |                          |
| August 8, 2023<br>August 8, 2023   | Purchase 14,791.02 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 14,791.02           | 14,791.02  | 14,791.02        |                          |
| August 9, 2023<br>August 9, 2023   | Purchase 61,914.13 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 61,914.13           | 61,914.13  | 61,914.13        |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 777,942.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 777,942.47          | 777,942.47 | 777,942.47       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                |                     |            |                  |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 76.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 76.02               | 76.02      | 76.02            |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 837.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 837.50              | 837.50     | 837.50           |                          |
| August 10, 2023<br>August 10, 2023 | Purchase 40.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.02               | 40.02      | 40.02            |                          |
| August 11, 2023<br>August 11, 2023 | Purchase 108,974.65 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 108,974.65          | 108,974.65 | 108,974.65       |                          |
| August 11, 2023<br>August 11, 2023 | Purchase 204.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 204.67              | 204.67     | 204.67           |                          |
| August 11, 2023<br>August 11, 2023 | Purchase 4,623.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,623.39            | 4,623.39   | 4,623.39         |                          |
| August 14, 2023<br>August 14, 2023 | Purchase 237,270.89 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 237,270.89          | 237,270.89 | 237,270.89       |                          |
| August 14, 2023<br>August 14, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| August 14, 2023<br>August 14, 2023 | Purchase 5,672.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,672.67            | 5,672.67   | 5,672.67         |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 253,157.10 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 253,157.10          | 253,157.10 | 253,157.10       |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 2,494.14 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,494.14            | 2,494.14   | 2,494.14         |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 159.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 159.50              | 159.50     | 159.50           |                          |
| August 15, 2023<br>August 15, 2023 | Purchase 73.40 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 73.40               | 73.40      | 73.40            |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                               |                     |           |                  |                          |
| August 17, 2023<br>August 17, 2023 | Purchase 74.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 74.12               | 74.12     | 74.12            |                          |
| August 17, 2023<br>August 17, 2023 | Purchase 4,062.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 4,062.50            | 4,062.50  | 4,062.50         |                          |
| August 17, 2023<br>August 17, 2023 | Purchase 612.08 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 612.08              | 612.08    | 612.08           |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 60,126.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 60,126.39           | 60,126.39 | 60,126.39        |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 1,507.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,507.00            | 1,507.00  | 1,507.00         |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 41,231.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 41,231.39           | 41,231.39 | 41,231.39        |                          |
| August 18, 2023<br>August 18, 2023 | Purchase 22,540.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 22,540.60           | 22,540.60 | 22,540.60        |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 5,035.12 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 5,035.12            | 5,035.12  | 5,035.12         |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 2,960.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,960.30            | 2,960.30  | 2,960.30         |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 157.80 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 157.80              | 157.80    | 157.80           |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 774.54 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 774.54              | 774.54    | 774.54           |                          |
| August 21, 2023<br>August 21, 2023 | Purchase 24,424.08 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 24,424.08           | 24,424.08 | 24,424.08        |                          |
| August 22, 2023<br>August 22, 2023 | Purchase 3,354.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 3,354.17            | 3,354.17  | 3,354.17         |                          |
| August 22, 2023<br>August 22, 2023 | Purchase 80,350.94 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 80,350.94           | 80,350.94 | 80,350.94        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                |                     |            |                  |                          |
| August 22, 2023<br>August 22, 2023 | Purchase 158.37 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 158.37              | 158.37     | 158.37           |                          |
| August 23, 2023<br>August 23, 2023 | Purchase 73,690.48 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 73,690.48           | 73,690.48  | 73,690.48        |                          |
| August 23, 2023<br>August 23, 2023 | Purchase 3,656.77 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,656.77            | 3,656.77   | 3,656.77         |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 283,928.43 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 283,928.43          | 283,928.43 | 283,928.43       |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 153.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 153.50              | 153.50     | 153.50           |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 7,216.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 7,216.67            | 7,216.67   | 7,216.67         |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 3,955.01 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,955.01            | 3,955.01   | 3,955.01         |                          |
| August 24, 2023<br>August 24, 2023 | Purchase 3,612.37 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,612.37            | 3,612.37   | 3,612.37         |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 377,897.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 377,897.51          | 377,897.51 | 377,897.51       |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 31,674.22 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 31,674.22           | 31,674.22  | 31,674.22        |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 557.43 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 557.43              | 557.43     | 557.43           |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 977.26 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 977.26              | 977.26     | 977.26           |                          |
| August 25, 2023<br>August 25, 2023 | Purchase 52.46 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 52.46               | 52.46      | 52.46            |                          |
| August 28, 2023<br>August 28, 2023 | Purchase 119,600.72 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 119,600.72          | 119,600.72 | 119,600.72       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                   | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                               |                     |              |                  |                          |
| August 28, 2023<br>August 28, 2023     | Purchase 31,023.73 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 31,023.73           | 31,023.73    | 31,023.73        |                          |
| August 29, 2023<br>August 29, 2023     | Purchase 1,145,234.69 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,145,234.69        | 1,145,234.69 | 1,145,234.69     |                          |
| August 29, 2023<br>August 29, 2023     | Purchase 334,632.78 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 334,632.78          | 334,632.78   | 334,632.78       |                          |
| August 30, 2023<br>August 30, 2023     | Purchase 1,856,353.80 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,856,353.80        | 1,856,353.80 | 1,856,353.80     |                          |
| August 30, 2023<br>August 30, 2023     | Purchase 392.52 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 392.52              | 392.52       | 392.52           |                          |
| August 30, 2023<br>August 30, 2023     | Purchase 442.67 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 442.67              | 442.67       | 442.67           |                          |
| August 31, 2023<br>August 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         |                          |
| August 31, 2023<br>August 31, 2023     | Purchase 2,420.83 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 2,420.83            | 2,420.83     | 2,420.83         |                          |
| August 31, 2023<br>August 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         |                          |
| August 31, 2023<br>August 31, 2023     | Purchase 17,619.16 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 17,619.16           | 17,619.16    | 17,619.16        |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 2,086.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 2,086.38            | 2,086.38     | 2,086.38         |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 147.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 147.22              | 147.22       | 147.22           |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 577.66 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 577.66              | 577.66       | 577.66           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 6,191.82 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 6,191.82            | 6,191.82   | 6,191.82         |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 138.78 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 138.78              | 138.78     | 138.78           |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 6,281.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 6,281.30            | 6,281.30   | 6,281.30         |                          |
| September 1, 2023<br>September 1, 2023 | Purchase 2,151.66 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,151.66            | 2,151.66   | 2,151.66         |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 2,196.95 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,196.95            | 2,196.95   | 2,196.95         |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 670.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 670.00              | 670.00     | 670.00           |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| September 5, 2023<br>September 5, 2023 | Purchase 160,530.77 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 160,530.77          | 160,530.77 | 160,530.77       |                          |
| September 6, 2023<br>September 6, 2023 | Purchase 23,316.85 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 23,316.85           | 23,316.85  | 23,316.85        |                          |
| September 6, 2023<br>September 6, 2023 | Purchase 3,137.54 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,137.54            | 3,137.54   | 3,137.54         |                          |
| September 7, 2023<br>September 7, 2023 | Purchase 406.56 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 406.56              | 406.56     | 406.56           |                          |
| September 7, 2023<br>September 7, 2023 | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| September 8, 2023<br>September 8, 2023 | Purchase 13,998.85 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 13,998.85           | 13,998.85  | 13,998.85        |                          |
| September 8, 2023<br>September 8, 2023 | Purchase 240.38 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 240.38              | 240.38     | 240.38           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date            | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>             |                                                                                                |                     |            |                  |                          |
| September 8, 2023<br>September 8, 2023   | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| September 8, 2023<br>September 8, 2023   | Purchase 15,170.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 15,170.84           | 15,170.84  | 15,170.84        |                          |
| September 11, 2023<br>September 11, 2023 | Purchase 30,514.40 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 30,514.40           | 30,514.40  | 30,514.40        |                          |
| September 11, 2023<br>September 11, 2023 | Purchase 1,342.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,342.60            | 1,342.60   | 1,342.60         |                          |
| September 11, 2023<br>September 11, 2023 | Purchase 800,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 800,000.00          | 800,000.00 | 800,000.00       |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 280.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 280.69              | 280.69     | 280.69           |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 3,869.22 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,869.22            | 3,869.22   | 3,869.22         |                          |
| September 12, 2023<br>September 12, 2023 | Purchase 5,045.40 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,045.40            | 5,045.40   | 5,045.40         |                          |
| September 13, 2023<br>September 13, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| September 14, 2023<br>September 14, 2023 | Purchase 71.63 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 71.63               | 71.63      | 71.63            |                          |
| September 15, 2023<br>September 15, 2023 | Purchase 13,074.26 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 13,074.26           | 13,074.26  | 13,074.26        |                          |
| September 15, 2023<br>September 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| September 15, 2023<br>September 15, 2023 | Purchase 9,829.64 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 9,829.64            | 9,829.64   | 9,829.64         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| September 15, 2023            | Purchase 393,507.50 Units of BlackRock Liquidity   | 393,507.50          | 393,507.50 | 393,507.50       |                          |
| September 15, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 15, 2023            | Purchase 1,091.88 Units of BlackRock Liquidity     | 1,091.88            | 1,091.88   | 1,091.88         |                          |
| September 15, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 18, 2023            | Purchase 4,062.50 Units of BlackRock Liquidity     | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| September 18, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 19, 2023            | Purchase 4,467.30 Units of BlackRock Liquidity     | 4,467.30            | 4,467.30   | 4,467.30         |                          |
| September 19, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 19, 2023            | Purchase 121,893.72 Units of BlackRock Liquidity   | 121,893.72          | 121,893.72 | 121,893.72       |                          |
| September 19, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 20, 2023            | Purchase 4,768.94 Units of BlackRock Liquidity     | 4,768.94            | 4,768.94   | 4,768.94         |                          |
| September 20, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 20, 2023            | Purchase 30,330.29 Units of BlackRock Liquidity    | 30,330.29           | 30,330.29  | 30,330.29        |                          |
| September 20, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 21, 2023            | Purchase 33,472.21 Units of BlackRock Liquidity    | 33,472.21           | 33,472.21  | 33,472.21        |                          |
| September 21, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 21, 2023            | Purchase 3,354.17 Units of BlackRock Liquidity     | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| September 21, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 21, 2023            | Purchase 8,068.06 Units of BlackRock Liquidity     | 8,068.06            | 8,068.06   | 8,068.06         |                          |
| September 21, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 22, 2023            | Purchase 216,961.97 Units of BlackRock Liquidity   | 216,961.97          | 216,961.97 | 216,961.97       |                          |
| September 22, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 22, 2023            | Purchase 553.58 Units of BlackRock Liquidity Funds | 553.58              | 553.58     | 553.58           |                          |
| September 22, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 22, 2023            | Purchase 95,178.90 Units of BlackRock Liquidity    | 95,178.90           | 95,178.90  | 95,178.90        |                          |
| September 22, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| September 25, 2023            | Purchase 2,800.00 Units of BlackRock Liquidity     | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                             | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|---------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                         |                     |              |                  |                          |
| September 25, 2023            | Purchase 29,433.38 Units of BlackRock Liquidity         | 29,433.38           | 29,433.38    | 29,433.38        |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 25, 2023            | Purchase 1,962.56 Units of BlackRock Liquidity          | 1,962.56            | 1,962.56     | 1,962.56         |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 25, 2023            | Purchase 220.91 Units of BlackRock Liquidity Funds      | 220.91              | 220.91       | 220.91           |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00                    |                     |              |                  |                          |
| September 25, 2023            | Purchase 607.76 Units of BlackRock Liquidity Funds      | 607.76              | 607.76       | 607.76           |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00                    |                     |              |                  |                          |
| September 25, 2023            | Purchase 10,907.13 Units of BlackRock Liquidity         | 10,907.13           | 10,907.13    | 10,907.13        |                          |
| September 25, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 26, 2023            | Purchase 94,339.42 Units of BlackRock Liquidity         | 94,339.42           | 94,339.42    | 94,339.42        |                          |
| September 26, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 26, 2023            | Purchase 4,416.67 Units of BlackRock Liquidity          | 4,416.67            | 4,416.67     | 4,416.67         |                          |
| September 26, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 26, 2023            | Purchase 105,091.16 Units of BlackRock Liquidity        | 105,091.16          | 105,091.16   | 105,091.16       |                          |
| September 26, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 27, 2023            | Purchase 371,951.38 Units of BlackRock Liquidity        | 371,951.38          | 371,951.38   | 371,951.38       |                          |
| September 27, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 28, 2023            | Purchase 1,533,463.29 Units of BlackRock                | 1,533,463.29        | 1,533,463.29 | 1,533,463.29     |                          |
| September 28, 2023            | Liquidity Funds BlackRock Liquidity FedFund @<br>\$1.00 |                     |              |                  |                          |
| September 29, 2023            | Purchase 995,181.88 Units of BlackRock Liquidity        | 995,181.88          | 995,181.88   | 995,181.88       |                          |
| September 29, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 29, 2023            | Purchase 3,645.84 Units of BlackRock Liquidity          | 3,645.84            | 3,645.84     | 3,645.84         |                          |
| September 29, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| September 29, 2023            | Purchase 148,667.68 Units of BlackRock Liquidity        | 148,667.68          | 148,667.68   | 148,667.68       |                          |
| September 29, 2023            | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |
| October 2, 2023               | Purchase 39,723.42 Units of BlackRock Liquidity         | 39,723.42           | 39,723.42    | 39,723.42        |                          |
| October 2, 2023               | Funds BlackRock Liquidity FedFund @ \$1.00              |                     |              |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>       |                                                                                                |                     |            |                  |                          |
| October 2, 2023<br>October 2, 2023 | Purchase 2,813.35 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,813.35            | 2,813.35   | 2,813.35         |                          |
| October 2, 2023<br>October 2, 2023 | Purchase 5,793.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,793.53            | 5,793.53   | 5,793.53         |                          |
| October 2, 2023<br>October 2, 2023 | Purchase 287.89 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 287.89              | 287.89     | 287.89           |                          |
| October 2, 2023<br>October 2, 2023 | Purchase 135.04 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 135.04              | 135.04     | 135.04           |                          |
| October 2, 2023<br>October 2, 2023 | Purchase 555.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 555.13              | 555.13     | 555.13           |                          |
| October 2, 2023<br>October 2, 2023 | Purchase 2,189.23 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,189.23            | 2,189.23   | 2,189.23         |                          |
| October 2, 2023<br>October 2, 2023 | Purchase 23,884.80 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 23,884.80           | 23,884.80  | 23,884.80        |                          |
| October 3, 2023<br>October 3, 2023 | Purchase 56,001.59 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 56,001.59           | 56,001.59  | 56,001.59        |                          |
| October 3, 2023<br>October 3, 2023 | Purchase 3,918.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| October 3, 2023<br>October 3, 2023 | Purchase 262,033.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 262,033.50          | 262,033.50 | 262,033.50       |                          |
| October 3, 2023<br>October 3, 2023 | Purchase 800,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 800,000.00          | 800,000.00 | 800,000.00       |                          |
| October 3, 2023<br>October 3, 2023 | Purchase 70,342.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 70,342.60           | 70,342.60  | 70,342.60        |                          |
| October 4, 2023<br>October 4, 2023 | Purchase 900,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 900,000.00          | 900,000.00 | 900,000.00       |                          |
| October 4, 2023<br>October 4, 2023 | Purchase 5,949.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,949.05            | 5,949.05   | 5,949.05         |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 3,001.27 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,001.27            | 3,001.27   | 3,001.27         |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 500,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 500,000.00          | 500,000.00 | 500,000.00       |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 600,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 600,000.00          | 600,000.00 | 600,000.00       |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| October 5, 2023<br>October 5, 2023   | Purchase 18,865.19 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 18,865.19           | 18,865.19  | 18,865.19        |                          |
| October 6, 2023<br>October 6, 2023   | Purchase 1,656.56 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,656.56            | 1,656.56   | 1,656.56         |                          |
| October 10, 2023<br>October 10, 2023 | Purchase 132,489.21 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 132,489.21          | 132,489.21 | 132,489.21       |                          |
| October 11, 2023<br>October 11, 2023 | Purchase 190,782.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 190,782.75          | 190,782.75 | 190,782.75       |                          |
| October 11, 2023<br>October 11, 2023 | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| October 12, 2023<br>October 12, 2023 | Purchase 229,547.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 229,547.53          | 229,547.53 | 229,547.53       |                          |
| October 12, 2023<br>October 12, 2023 | Purchase 40.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.02               | 40.02      | 40.02            |                          |
| October 13, 2023<br>October 13, 2023 | Purchase 415,129.78 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 415,129.78          | 415,129.78 | 415,129.78       |                          |
| October 13, 2023<br>October 13, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 13, 2023              | Purchase 278.24 Units of BlackRock Liquidity Funds | 278.24              | 278.24     | 278.24           |                          |
| October 13, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 13, 2023              | Purchase 362.50 Units of BlackRock Liquidity Funds | 362.50              | 362.50     | 362.50           |                          |
| October 13, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 13, 2023              | Purchase 1,311.10 Units of BlackRock Liquidity     | 1,311.10            | 1,311.10   | 1,311.10         |                          |
| October 13, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 8,951.46 Units of BlackRock Liquidity     | 8,951.46            | 8,951.46   | 8,951.46         |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 1,677.25 Units of BlackRock Liquidity     | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 917.33 Units of BlackRock Liquidity Funds | 917.33              | 917.33     | 917.33           |                          |
| October 16, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 16, 2023              | Purchase 1,726.17 Units of BlackRock Liquidity     | 1,726.17            | 1,726.17   | 1,726.17         |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 16, 2023              | Purchase 16,482.44 Units of BlackRock Liquidity    | 16,482.44           | 16,482.44  | 16,482.44        |                          |
| October 16, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 17, 2023              | Purchase 4,062.50 Units of BlackRock Liquidity     | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| October 17, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 17, 2023              | Purchase 147.52 Units of BlackRock Liquidity Funds | 147.52              | 147.52     | 147.52           |                          |
| October 17, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 17, 2023              | Purchase 38,567.85 Units of BlackRock Liquidity    | 38,567.85           | 38,567.85  | 38,567.85        |                          |
| October 17, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 18, 2023              | Purchase 7,593.23 Units of BlackRock Liquidity     | 7,593.23            | 7,593.23   | 7,593.23         |                          |
| October 18, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 18, 2023              | Purchase 250,000.00 Units of BlackRock Liquidity   | 250,000.00          | 250,000.00 | 250,000.00       |                          |
| October 18, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 18, 2023              | Purchase 2,092.00 Units of BlackRock Liquidity     | 2,092.00            | 2,092.00   | 2,092.00         |                          |
| October 18, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 19, 2023              | Purchase 13,558.00 Units of BlackRock Liquidity    | 13,558.00           | 13,558.00  | 13,558.00        |                          |
| October 19, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 19, 2023              | Purchase 2,960.30 Units of BlackRock Liquidity     | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| October 19, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 19, 2023              | Purchase 946.18 Units of BlackRock Liquidity Funds | 946.18              | 946.18     | 946.18           |                          |
| October 19, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 19, 2023              | Purchase 30,082.45 Units of BlackRock Liquidity    | 30,082.45           | 30,082.45  | 30,082.45        |                          |
| October 19, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 6,822.26 Units of BlackRock Liquidity     | 6,822.26            | 6,822.26   | 6,822.26         |                          |
| October 20, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 3,354.17 Units of BlackRock Liquidity     | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| October 20, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 4,078.11 Units of BlackRock Liquidity     | 4,078.11            | 4,078.11   | 4,078.11         |                          |
| October 20, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 20, 2023              | Purchase 331.33 Units of BlackRock Liquidity Funds | 331.33              | 331.33     | 331.33           |                          |
| October 20, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 20, 2023              | Purchase 109.30 Units of BlackRock Liquidity Funds | 109.30              | 109.30     | 109.30           |                          |
| October 20, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 604,158.51 Units of BlackRock Liquidity   | 604,158.51          | 604,158.51 | 604,158.51       |                          |
| October 23, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 23, 2023              | Purchase 232.03 Units of BlackRock Liquidity Funds | 232.03              | 232.03     | 232.03           |                          |
| October 23, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 315.60 Units of BlackRock Liquidity Funds | 315.60              | 315.60     | 315.60           |                          |
| October 23, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 438.75 Units of BlackRock Liquidity Funds | 438.75              | 438.75     | 438.75           |                          |
| October 23, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 23, 2023              | Purchase 5,697.16 Units of BlackRock Liquidity     | 5,697.16            | 5,697.16   | 5,697.16         |                          |
| October 23, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 24, 2023              | Purchase 33,807.86 Units of BlackRock Liquidity    | 33,807.86           | 33,807.86  | 33,807.86        |                          |
| October 24, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 24, 2023              | Purchase 2,800.00 Units of BlackRock Liquidity     | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| October 24, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 24, 2023              | Purchase 39,878.46 Units of BlackRock Liquidity    | 39,878.46           | 39,878.46  | 39,878.46        |                          |
| October 24, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 611,732.23 Units of BlackRock Liquidity   | 611,732.23          | 611,732.23 | 611,732.23       |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 27,530.43 Units of BlackRock Liquidity    | 27,530.43           | 27,530.43  | 27,530.43        |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 646.79 Units of BlackRock Liquidity Funds | 646.79              | 646.79     | 646.79           |                          |
| October 25, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 25, 2023              | Purchase 2,969.68 Units of BlackRock Liquidity     | 2,969.68            | 2,969.68   | 2,969.68         |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 25, 2023              | Purchase 449.04 Units of BlackRock Liquidity Funds | 449.04              | 449.04     | 449.04           |                          |
| October 25, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 25, 2023              | Purchase 1,989.76 Units of BlackRock Liquidity     | 1,989.76            | 1,989.76   | 1,989.76         |                          |
| October 25, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 26, 2023              | Purchase 342,863.51 Units of BlackRock Liquidity   | 342,863.51          | 342,863.51 | 342,863.51       |                          |
| October 26, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 26, 2023              | Purchase 4,416.67 Units of BlackRock Liquidity     | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| October 26, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 26, 2023              | Purchase 24,090.18 Units of BlackRock Liquidity    | 24,090.18           | 24,090.18  | 24,090.18        |                          |
| October 26, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 27, 2023              | Purchase 29,905.88 Units of BlackRock Liquidity    | 29,905.88           | 29,905.88  | 29,905.88        |                          |
| October 27, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 27, 2023              | Purchase 129,079.57 Units of BlackRock Liquidity   | 129,079.57          | 129,079.57 | 129,079.57       |                          |
| October 27, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| October 30, 2023              | Purchase 219,266.00 Units of BlackRock Liquidity   | 219,266.00          | 219,266.00 | 219,266.00       |                          |
| October 30, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 30, 2023              | Purchase 984.53 Units of BlackRock Liquidity Funds | 984.53              | 984.53     | 984.53           |                          |
| October 30, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 30, 2023              | Purchase 392.52 Units of BlackRock Liquidity Funds | 392.52              | 392.52     | 392.52           |                          |
| October 30, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| October 30, 2023              | Purchase 220,461.95 Units of BlackRock Liquidity   | 220,461.95          | 220,461.95 | 220,461.95       |                          |
| October 30, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 31, 2023              | Purchase 3,645.84 Units of BlackRock Liquidity     | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| October 31, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| October 31, 2023              | Purchase 115,386.34 Units of BlackRock Liquidity   | 115,386.34          | 115,386.34 | 115,386.34       |                          |
| October 31, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 1,542.78 Units of BlackRock Liquidity     | 1,542.78            | 1,542.78   | 1,542.78         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 2,420.83 Units of BlackRock Liquidity     | 2,420.83            | 2,420.83   | 2,420.83         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 494.02 Units of BlackRock Liquidity Funds | 494.02              | 494.02     | 494.02           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| November 1, 2023              | Purchase 4,032.97 Units of BlackRock Liquidity     | 4,032.97            | 4,032.97   | 4,032.97         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 586.50 Units of BlackRock Liquidity Funds | 586.50              | 586.50     | 586.50           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| November 1, 2023              | Purchase 140.38 Units of BlackRock Liquidity Funds | 140.38              | 140.38     | 140.38           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| November 1, 2023              | Purchase 6,677.25 Units of BlackRock Liquidity     | 6,677.25            | 6,677.25   | 6,677.25         |                          |
| November 1, 2023              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| November 1, 2023              | Purchase 831.00 Units of BlackRock Liquidity Funds | 831.00              | 831.00     | 831.00           |                          |
| November 1, 2023              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| November 1, 2023<br>November 1, 2023 | Purchase 3,593.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,593.53            | 3,593.53   | 3,593.53         |                          |
| November 1, 2023<br>November 1, 2023 | Purchase 536,351.24 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 536,351.24          | 536,351.24 | 536,351.24       |                          |
| November 2, 2023<br>November 2, 2023 | Purchase 41,313.14 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 41,313.14           | 41,313.14  | 41,313.14        |                          |
| November 2, 2023<br>November 2, 2023 | Purchase 553.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 553.13              | 553.13     | 553.13           |                          |
| November 2, 2023<br>November 2, 2023 | Purchase 3,918.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| November 3, 2023<br>November 3, 2023 | Purchase 2,005.81 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,005.81            | 2,005.81   | 2,005.81         |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 4,200.81 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,200.81            | 4,200.81   | 4,200.81         |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 427.58 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 427.58              | 427.58     | 427.58           |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 3,207.18 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,207.18            | 3,207.18   | 3,207.18         |                          |
| November 6, 2023<br>November 6, 2023 | Purchase 8,981.83 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 8,981.83            | 8,981.83   | 8,981.83         |                          |
| November 7, 2023<br>November 7, 2023 | Purchase 1,240.02 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,240.02            | 1,240.02   | 1,240.02         |                          |
| November 8, 2023<br>November 8, 2023 | Purchase 28,254.32 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 28,254.32           | 28,254.32  | 28,254.32        |                          |
| November 9, 2023<br>November 9, 2023 | Purchase 440,055.41 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 440,055.41          | 440,055.41 | 440,055.41       |                          |
| November 9, 2023<br>November 9, 2023 | Purchase 40.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.03               | 40.03      | 40.03            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                         | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                     |                     |              |                  |                          |
| November 9, 2023<br>November 9, 2023   | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 525.00              | 525.00       | 525.00           |                          |
| November 10, 2023<br>November 10, 2023 | Purchase 1,388,625.96 Units of BlackRock<br>Liquidity Funds BlackRock Liquidity FedFund @<br>\$1.00 | 1,388,625.96        | 1,388,625.96 | 1,388,625.96     |                          |
| November 10, 2023<br>November 10, 2023 | Purchase 280.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 280.69              | 280.69       | 280.69           |                          |
| November 10, 2023<br>November 10, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 312.50              | 312.50       | 312.50           |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 478,820.94 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 478,820.94          | 478,820.94   | 478,820.94       |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 362.50              | 362.50       | 362.50           |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 248,489.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 248,489.30          | 248,489.30   | 248,489.30       |                          |
| November 13, 2023<br>November 13, 2023 | Purchase 14,963.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00       | 14,963.17           | 14,963.17    | 14,963.17        |                          |
| November 14, 2023<br>November 14, 2023 | Purchase 187,197.31 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 187,197.31          | 187,197.31   | 187,197.31       |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,677.25            | 1,677.25     | 1,677.25         |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 6,720.45 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 6,720.45            | 6,720.45     | 6,720.45         |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 1,080.48 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,080.48            | 1,080.48     | 1,080.48         |                          |
| November 15, 2023<br>November 15, 2023 | Purchase 5,808.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 5,808.67            | 5,808.67     | 5,808.67         |                          |
| November 16, 2023<br>November 16, 2023 | Purchase 2,834.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,834.47            | 2,834.47     | 2,834.47         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| November 16, 2023<br>November 16, 2023 | Purchase 1,493.04 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,493.04            | 1,493.04   | 1,493.04         |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 16,214.12 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 16,214.12           | 16,214.12  | 16,214.12        |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 74.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 74.12               | 74.12      | 74.12            |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 4,062.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 5,672.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,672.67            | 5,672.67   | 5,672.67         |                          |
| November 17, 2023<br>November 17, 2023 | Purchase 128,641.58 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 128,641.58          | 128,641.58 | 128,641.58       |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 27,191.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 27,191.67           | 27,191.67  | 27,191.67        |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 3,151.53 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,151.53            | 3,151.53   | 3,151.53         |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 0.42 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 0.42                | 0.42       | 0.42             |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 2,960.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 398.93 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 398.93              | 398.93     | 398.93           |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 223.95 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 223.95              | 223.95     | 223.95           |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 236.88 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 236.88              | 236.88     | 236.88           |                          |
| November 20, 2023<br>November 20, 2023 | Purchase 18.75 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 18.75               | 18.75      | 18.75            |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| November 21, 2023<br>November 21, 2023 | Purchase 7,448.02 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 7,448.02            | 7,448.02   | 7,448.02         |                          |
| November 21, 2023<br>November 21, 2023 | Purchase 536,351.24 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 536,351.24          | 536,351.24 | 536,351.24       |                          |
| November 21, 2023<br>November 21, 2023 | Purchase 23,111.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 23,111.25           | 23,111.25  | 23,111.25        |                          |
| November 22, 2023<br>November 22, 2023 | Purchase 4,229.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,229.17            | 4,229.17   | 4,229.17         |                          |
| November 22, 2023<br>November 22, 2023 | Purchase 43,192.46 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 43,192.46           | 43,192.46  | 43,192.46        |                          |
| November 24, 2023<br>November 24, 2023 | Purchase 85,910.70 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 85,910.70           | 85,910.70  | 85,910.70        |                          |
| November 24, 2023<br>November 24, 2023 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 8,386.93 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 8,386.93            | 8,386.93   | 8,386.93         |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 25,095.03 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 25,095.03           | 25,095.03  | 25,095.03        |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 62.20 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 62.20               | 62.20      | 62.20            |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 817.35 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 817.35              | 817.35     | 817.35           |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 262.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 262.03              | 262.03     | 262.03           |                          |
| November 27, 2023<br>November 27, 2023 | Purchase 242,606.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 242,606.47          | 242,606.47 | 242,606.47       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                         | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                     |                     |              |                  |                          |
| November 28, 2023<br>November 28, 2023 | Purchase 78,839.34 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00       | 78,839.34           | 78,839.34    | 78,839.34        |                          |
| November 28, 2023<br>November 28, 2023 | Purchase 100,875.73 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 100,875.73          | 100,875.73   | 100,875.73       |                          |
| November 28, 2023<br>November 28, 2023 | Purchase 255,479.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 255,479.67          | 255,479.67   | 255,479.67       |                          |
| November 29, 2023<br>November 29, 2023 | Purchase 1,733,348.01 Units of BlackRock<br>Liquidity Funds BlackRock Liquidity FedFund @<br>\$1.00 | 1,733,348.01        | 1,733,348.01 | 1,733,348.01     |                          |
| November 30, 2023<br>November 30, 2023 | Purchase 350,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 350,000.00          | 350,000.00   | 350,000.00       |                          |
| November 30, 2023<br>November 30, 2023 | Purchase 6,459.19 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 6,459.19            | 6,459.19     | 6,459.19         |                          |
| November 30, 2023<br>November 30, 2023 | Purchase 85,377.62 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00       | 85,377.62           | 85,377.62    | 85,377.62        |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 8,244.80 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 8,244.80            | 8,244.80     | 8,244.80         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 452.25 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 452.25              | 452.25       | 452.25           |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 7,102.40 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 7,102.40            | 7,102.40     | 7,102.40         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 2,576.57 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,576.57            | 2,576.57     | 2,576.57         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 2,855.52 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,855.52            | 2,855.52     | 2,855.52         |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 529.33 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 529.33              | 529.33       | 529.33           |                          |
| December 1, 2023<br>December 1, 2023   | Purchase 136.61 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 136.61              | 136.61       | 136.61           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                               |                     |           |                  |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 230.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 230.12              | 230.12    | 230.12           |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 588.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 588.13              | 588.13    | 588.13           |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 0.14 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 0.14                | 0.14      | 0.14             |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 24,372.69 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 24,372.69           | 24,372.69 | 24,372.69        |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 3,918.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 3,918.75            | 3,918.75  | 3,918.75         |                          |
| December 1, 2023<br>December 1, 2023 | Purchase 187.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 187.50              | 187.50    | 187.50           |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 553.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 553.13              | 553.13    | 553.13           |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 1,527.95 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,527.95            | 1,527.95  | 1,527.95         |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 1,196.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,196.50            | 1,196.50  | 1,196.50         |                          |
| December 4, 2023<br>December 4, 2023 | Purchase 1,068.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,068.75            | 1,068.75  | 1,068.75         |                          |
| December 5, 2023<br>December 5, 2023 | Purchase 1,165.85 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,165.85            | 1,165.85  | 1,165.85         |                          |
| December 5, 2023<br>December 5, 2023 | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,829.05            | 2,829.05  | 2,829.05         |                          |
| December 5, 2023<br>December 5, 2023 | Purchase 1,311.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 1,311.00            | 1,311.00  | 1,311.00         |                          |
| December 6, 2023<br>December 6, 2023 | Purchase 54,193.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 54,193.98           | 54,193.98 | 54,193.98        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| December 6, 2023<br>December 6, 2023   | Purchase 378.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.12              | 378.12     | 378.12           |                          |
| December 6, 2023<br>December 6, 2023   | Purchase 273.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 273.83              | 273.83     | 273.83           |                          |
| December 7, 2023<br>December 7, 2023   | Purchase 2,833.92 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,833.92            | 2,833.92   | 2,833.92         |                          |
| December 8, 2023<br>December 8, 2023   | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| December 11, 2023<br>December 11, 2023 | Purchase 4,240.78 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,240.78            | 4,240.78   | 4,240.78         |                          |
| December 11, 2023<br>December 11, 2023 | Purchase 352.22 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 352.22              | 352.22     | 352.22           |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 331,317.68 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 331,317.68          | 331,317.68 | 331,317.68       |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 278.24 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 278.24              | 278.24     | 278.24           |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| December 12, 2023<br>December 12, 2023 | Purchase 291.80 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 291.80              | 291.80     | 291.80           |                          |
| December 13, 2023<br>December 13, 2023 | Purchase 526,356.73 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 526,356.73          | 526,356.73 | 526,356.73       |                          |
| December 13, 2023<br>December 13, 2023 | Purchase 362.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| December 14, 2023<br>December 14, 2023 | Purchase 317,000.69 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 317,000.69          | 317,000.69 | 317,000.69       |                          |
| December 14, 2023<br>December 14, 2023 | Purchase 489.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 489.03              | 489.03     | 489.03           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,485.74 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,485.74            | 1,485.74   | 1,485.74         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,677.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,677.25            | 1,677.25   | 1,677.25         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 2,038.65 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,038.65            | 2,038.65   | 2,038.65         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 86.95 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 86.95               | 86.95      | 86.95            |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 744.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 744.28              | 744.28     | 744.28           |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,786.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,786.98            | 1,786.98   | 1,786.98         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,098.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,098.47            | 1,098.47   | 1,098.47         |                          |
| December 15, 2023<br>December 15, 2023 | Purchase 1,598.43 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,598.43            | 1,598.43   | 1,598.43         |                          |
| December 18, 2023<br>December 18, 2023 | Purchase 4,062.50 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,062.50            | 4,062.50   | 4,062.50         |                          |
| December 19, 2023<br>December 19, 2023 | Purchase 2,960.30 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| December 19, 2023<br>December 19, 2023 | Purchase 109,973.03 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 109,973.03          | 109,973.03 | 109,973.03       |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 531.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 531.67              | 531.67     | 531.67           |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 838.96 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 838.96              | 838.96     | 838.96           |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 1,903.47 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,903.47            | 1,903.47   | 1,903.47         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                   | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                               |                     |           |                  |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 424.55 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 424.55              | 424.55    | 424.55           |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 2,645.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,645.51            | 2,645.51  | 2,645.51         |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 34,269.92 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 34,269.92           | 34,269.92 | 34,269.92        |                          |
| December 20, 2023<br>December 20, 2023 | Purchase 688.38 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 688.38              | 688.38    | 688.38           |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 875.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 875.00              | 875.00    | 875.00           |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 3,354.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 3,354.17            | 3,354.17  | 3,354.17         |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 9,726.12 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 9,726.12            | 9,726.12  | 9,726.12         |                          |
| December 21, 2023<br>December 21, 2023 | Purchase 302.46 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 302.46              | 302.46    | 302.46           |                          |
| December 22, 2023<br>December 22, 2023 | Purchase 8,104.97 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 8,104.97            | 8,104.97  | 8,104.97         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 20,249.90 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 20,249.90           | 20,249.90 | 20,249.90        |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 67,580.87 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 67,580.87           | 67,580.87 | 67,580.87        |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,800.00            | 2,800.00  | 2,800.00         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 8,095.15 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 8,095.15            | 8,095.15  | 8,095.15         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 2,323.93 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 2,323.93            | 2,323.93  | 2,323.93         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                |                     |            |                  |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 1,418.54 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,418.54            | 1,418.54   | 1,418.54         |                          |
| December 26, 2023<br>December 26, 2023 | Purchase 2,729.11 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,729.11            | 2,729.11   | 2,729.11         |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 44,120.24 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 44,120.24           | 44,120.24  | 44,120.24        |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 274,160.82 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 274,160.82          | 274,160.82 | 274,160.82       |                          |
| December 27, 2023<br>December 27, 2023 | Purchase 733.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 733.67              | 733.67     | 733.67           |                          |
| December 29, 2023<br>December 29, 2023 | Purchase 573,042.86 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 573,042.86          | 573,042.86 | 573,042.86       |                          |
| December 29, 2023<br>December 29, 2023 | Purchase 3,645.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 449.92 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 449.92              | 449.92     | 449.92           |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 2,438.16 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,438.16            | 2,438.16   | 2,438.16         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 2,767.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,767.84            | 2,767.84   | 2,767.84         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 141.58 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 141.58              | 141.58     | 141.58           |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 1,782.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,782.25            | 1,782.25   | 1,782.25         |                          |
| January 2, 2024<br>January 2, 2024     | Purchase 631.41 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 631.41              | 631.41     | 631.41           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                          | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                      |                     |              |                  |                          |
| January 2, 2024               | Purchase 24,495.77 Units of BlackRock Liquidity      | 24,495.77           | 24,495.77    | 24,495.77        |                          |
| January 2, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 2, 2024               | Purchase 1,461.27 Units of BlackRock Liquidity       | 1,461.27            | 1,461.27     | 1,461.27         |                          |
| January 2, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 3, 2024               | Purchase 12,505.65 Units of BlackRock Liquidity      | 12,505.65           | 12,505.65    | 12,505.65        |                          |
| January 3, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 3, 2024               | Purchase 3,918.75 Units of BlackRock Liquidity       | 3,918.75            | 3,918.75     | 3,918.75         |                          |
| January 3, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 3, 2024               | Purchase 553.13 Units of BlackRock Liquidity Funds   | 553.13              | 553.13       | 553.13           |                          |
| January 3, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 4, 2024               | Purchase 1,000,000.00 Units of BlackRock             | 1,000,000.00        | 1,000,000.00 | 1,000,000.00     |                          |
| January 4, 2024               | Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 |                     |              |                  |                          |
| January 4, 2024               | Purchase 8,818.72 Units of BlackRock Liquidity       | 8,818.72            | 8,818.72     | 8,818.72         |                          |
| January 4, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 5, 2024               | Purchase 2,290.23 Units of BlackRock Liquidity       | 2,290.23            | 2,290.23     | 2,290.23         |                          |
| January 5, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 5, 2024               | Purchase 2,829.05 Units of BlackRock Liquidity       | 2,829.05            | 2,829.05     | 2,829.05         |                          |
| January 5, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 5, 2024               | Purchase 378.13 Units of BlackRock Liquidity Funds   | 378.13              | 378.13       | 378.13           |                          |
| January 5, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 8, 2024               | Purchase 12,499.01 Units of BlackRock Liquidity      | 12,499.01           | 12,499.01    | 12,499.01        |                          |
| January 8, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 8, 2024               | Purchase 1,311.00 Units of BlackRock Liquidity       | 1,311.00            | 1,311.00     | 1,311.00         |                          |
| January 8, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 9, 2024               | Purchase 21,162.89 Units of BlackRock Liquidity      | 21,162.89           | 21,162.89    | 21,162.89        |                          |
| January 9, 2024               | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 10, 2024              | Purchase 137,598.76 Units of BlackRock Liquidity     | 137,598.76          | 137,598.76   | 137,598.76       |                          |
| January 10, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| January 10, 2024<br>January 10, 2024 | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| January 11, 2024<br>January 11, 2024 | Purchase 536,562.49 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 536,562.49          | 536,562.49 | 536,562.49       |                          |
| January 11, 2024<br>January 11, 2024 | Purchase 312.50 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| January 11, 2024<br>January 11, 2024 | Purchase 2,956.57 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,956.57            | 2,956.57   | 2,956.57         |                          |
| January 12, 2024<br>January 12, 2024 | Purchase 620,103.41 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 620,103.41          | 620,103.41 | 620,103.41       |                          |
| January 16, 2024<br>January 16, 2024 | Purchase 748,607.90 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 748,607.90          | 748,607.90 | 748,607.90       |                          |
| January 16, 2024<br>January 16, 2024 | Purchase 651.39 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 651.39              | 651.39     | 651.39           |                          |
| January 16, 2024<br>January 16, 2024 | Purchase 6,102.25 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 6,102.25            | 6,102.25   | 6,102.25         |                          |
| January 16, 2024<br>January 16, 2024 | Purchase 790.36 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 790.36              | 790.36     | 790.36           |                          |
| January 16, 2024<br>January 16, 2024 | Purchase 938.38 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 938.38              | 938.38     | 938.38           |                          |
| January 17, 2024<br>January 17, 2024 | Purchase 69.43 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 69.43               | 69.43      | 69.43            |                          |
| January 17, 2024<br>January 17, 2024 | Purchase 73.40 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 73.40               | 73.40      | 73.40            |                          |
| January 17, 2024<br>January 17, 2024 | Purchase 48,037.36 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 48,037.36           | 48,037.36  | 48,037.36        |                          |
| January 18, 2024<br>January 18, 2024 | Purchase 1,165.45 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,165.45            | 1,165.45   | 1,165.45         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |            |                  |                          |
| January 18, 2024              | Purchase 74.12 Units of BlackRock Liquidity Funds  | 74.12               | 74.12      | 74.12            |                          |
| January 18, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 18, 2024              | Purchase 5,672.67 Units of BlackRock Liquidity     | 5,672.67            | 5,672.67   | 5,672.67         |                          |
| January 18, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 1,372.28 Units of BlackRock Liquidity     | 1,372.28            | 1,372.28   | 1,372.28         |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 2,960.30 Units of BlackRock Liquidity     | 2,960.30            | 2,960.30   | 2,960.30         |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 400,000.00 Units of BlackRock Liquidity   | 400,000.00          | 400,000.00 | 400,000.00       |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 19, 2024              | Purchase 956.96 Units of BlackRock Liquidity Funds | 956.96              | 956.96     | 956.96           |                          |
| January 19, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 19, 2024              | Purchase 25,915.98 Units of BlackRock Liquidity    | 25,915.98           | 25,915.98  | 25,915.98        |                          |
| January 19, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 125,028.03 Units of BlackRock Liquidity   | 125,028.03          | 125,028.03 | 125,028.03       |                          |
| January 22, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 5,773.28 Units of BlackRock Liquidity     | 5,773.28            | 5,773.28   | 5,773.28         |                          |
| January 22, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 875.00 Units of BlackRock Liquidity Funds | 875.00              | 875.00     | 875.00           |                          |
| January 22, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 22, 2024              | Purchase 3,354.17 Units of BlackRock Liquidity     | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| January 22, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 22, 2024              | Purchase 46.03 Units of BlackRock Liquidity Funds  | 46.03               | 46.03      | 46.03            |                          |
| January 22, 2024              | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| January 23, 2024              | Purchase 141,924.72 Units of BlackRock Liquidity   | 141,924.72          | 141,924.72 | 141,924.72       |                          |
| January 23, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |
| January 23, 2024              | Purchase 96,161.31 Units of BlackRock Liquidity    | 96,161.31           | 96,161.31  | 96,161.31        |                          |
| January 23, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00         |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 351,019.52 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 351,019.52          | 351,019.52 | 351,019.52       |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,800.00            | 2,800.00   | 2,800.00         |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 94,074.71 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 94,074.71           | 94,074.71  | 94,074.71        |                          |
| January 24, 2024<br>January 24, 2024 | Purchase 5,486.49 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 5,486.49            | 5,486.49   | 5,486.49         |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 976,892.03 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 976,892.03          | 976,892.03 | 976,892.03       |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 26,361.20 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 26,361.20           | 26,361.20  | 26,361.20        |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 4,506.66 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,506.66            | 4,506.66   | 4,506.66         |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 511.68 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 511.68              | 511.68     | 511.68           |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 35.45 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 35.45               | 35.45      | 35.45            |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 95.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 95.13               | 95.13      | 95.13            |                          |
| January 25, 2024<br>January 25, 2024 | Purchase 4,445.78 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 4,445.78            | 4,445.78   | 4,445.78         |                          |
| January 26, 2024<br>January 26, 2024 | Purchase 383,546.37 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 383,546.37          | 383,546.37 | 383,546.37       |                          |
| January 26, 2024<br>January 26, 2024 | Purchase 3,563.48 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,563.48            | 3,563.48   | 3,563.48         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| January 26, 2024<br>January 26, 2024 | Purchase 144,396.54 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 144,396.54          | 144,396.54 | 144,396.54       |                          |
| January 29, 2024<br>January 29, 2024 | Purchase 465,786.98 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 465,786.98          | 465,786.98 | 465,786.98       |                          |
| January 29, 2024<br>January 29, 2024 | Purchase 83,315.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 83,315.60           | 83,315.60  | 83,315.60        |                          |
| January 30, 2024<br>January 30, 2024 | Purchase 153,171.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 153,171.51          | 153,171.51 | 153,171.51       |                          |
| January 30, 2024<br>January 30, 2024 | Purchase 392.52 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 392.52              | 392.52     | 392.52           |                          |
| January 30, 2024<br>January 30, 2024 | Purchase 114,604.01 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 114,604.01          | 114,604.01 | 114,604.01       |                          |
| January 31, 2024<br>January 31, 2024 | Purchase 3,645.84 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 3,645.84            | 3,645.84   | 3,645.84         |                          |
| January 31, 2024<br>January 31, 2024 | Purchase 16,232.61 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 16,232.61           | 16,232.61  | 16,232.61        |                          |
| February 1, 2024<br>February 1, 2024 | Purchase 6,585.55 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 6,585.55            | 6,585.55   | 6,585.55         |                          |
| February 1, 2024<br>February 1, 2024 | Purchase 468.56 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 468.56              | 468.56     | 468.56           |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 448.99 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 448.99              | 448.99     | 448.99           |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,896.73 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,896.73            | 1,896.73   | 1,896.73         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 22,350.58 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 22,350.58           | 22,350.58  | 22,350.58        |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 141.49 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 141.49              | 141.49     | 141.49           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                |                     |            |                  |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 59,499.65 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00  | 59,499.65           | 59,499.65  | 59,499.65        |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,029.19 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,029.19            | 1,029.19   | 1,029.19         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,068.75 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,068.75            | 1,068.75   | 1,068.75         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 1,311.60 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,311.60            | 1,311.60   | 1,311.60         |                          |
| February 2, 2024<br>February 2, 2024 | Purchase 26.95 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 26.95               | 26.95      | 26.95            |                          |
| February 5, 2024<br>February 5, 2024 | Purchase 1,710.46 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 1,710.46            | 1,710.46   | 1,710.46         |                          |
| February 5, 2024<br>February 5, 2024 | Purchase 2,829.05 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00   | 2,829.05            | 2,829.05   | 2,829.05         |                          |
| February 6, 2024<br>February 6, 2024 | Purchase 131,744.89 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 131,744.89          | 131,744.89 | 131,744.89       |                          |
| February 6, 2024<br>February 6, 2024 | Purchase 378.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| February 8, 2024<br>February 8, 2024 | Purchase 163,154.38 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 163,154.38          | 163,154.38 | 163,154.38       |                          |
| February 8, 2024<br>February 8, 2024 | Purchase 525.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| February 8, 2024<br>February 8, 2024 | Purchase 102,752.62 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 102,752.62          | 102,752.62 | 102,752.62       |                          |
| February 9, 2024<br>February 9, 2024 | Purchase 234,004.38 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 234,004.38          | 234,004.38 | 234,004.38       |                          |
| February 9, 2024<br>February 9, 2024 | Purchase 40.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 40.02               | 40.02      | 40.02            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                             |                     |            |                  |                          |
| February 12, 2024<br>February 12, 2024 | Purchase 585,803.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 585,803.61          | 585,803.61 | 585,803.61       |                          |
| February 12, 2024<br>February 12, 2024 | Purchase 278.24 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 278.24              | 278.24     | 278.24           |                          |
| February 12, 2024<br>February 12, 2024 | Purchase 312.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| February 13, 2024<br>February 13, 2024 | Purchase 362.50 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 362.50              | 362.50     | 362.50           |                          |
| February 13, 2024<br>February 13, 2024 | Purchase 491.85 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 491.85              | 491.85     | 491.85           |                          |
| February 14, 2024<br>February 14, 2024 | Purchase 514,745.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 514,745.46          | 514,745.46 | 514,745.46       |                          |
| February 14, 2024<br>February 14, 2024 | Purchase 1,167.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 1,167.14            | 1,167.14   | 1,167.14         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 5,002.23 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 5,002.23            | 5,002.23   | 5,002.23         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 3,156.22 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 3,156.22            | 3,156.22   | 3,156.22         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 165.20 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 165.20              | 165.20     | 165.20           |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 428.25 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 428.25              | 428.25     | 428.25           |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 1,270.31 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 1,270.31            | 1,270.31   | 1,270.31         |                          |
| February 15, 2024<br>February 15, 2024 | Purchase 16,949.30 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 16,949.30           | 16,949.30  | 16,949.30        |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 89,507.46 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 89,507.46           | 89,507.46  | 89,507.46        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                 | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|---------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                             |                     |            |                  |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 350,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 350,000.00          | 350,000.00 | 350,000.00       |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 74.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00      | 74.13               | 74.13      | 74.13            |                          |
| February 16, 2024<br>February 16, 2024 | Purchase 1,560.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 1,560.15            | 1,560.15   | 1,560.15         |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.06 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.06                | 0.06       | 0.06             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.27 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.27                | 0.27       | 0.27             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 3.18 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 3.18                | 3.18       | 3.18             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.77 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.77                | 0.77       | 0.77             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.15 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.15                | 0.15       | 0.15             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 0.02 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 0.02                | 0.02       | 0.02             |                          |
| February 20, 2024<br>February 20, 2024 | Purchase 5,962.32 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 5,962.32            | 5,962.32   | 5,962.32         |                          |
| February 21, 2024<br>February 21, 2024 | Purchase 81.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00      | 81.42               | 81.42      | 81.42            |                          |
| February 21, 2024<br>February 21, 2024 | Purchase 39,515.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 39,515.61           | 39,515.61  | 39,515.61        |                          |
| February 21, 2024<br>February 21, 2024 | Purchase 282.81 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 282.81              | 282.81     | 282.81           |                          |
| February 22, 2024<br>February 22, 2024 | Purchase 84,947.35 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00  | 84,947.35           | 84,947.35  | 84,947.35        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                         | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                     |                     |              |                  |                          |
| February 22, 2024<br>February 22, 2024 | Purchase 2,583.20 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,583.20            | 2,583.20     | 2,583.20         |                          |
| February 22, 2024<br>February 22, 2024 | Purchase 5,672.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 5,672.67            | 5,672.67     | 5,672.67         |                          |
| February 23, 2024<br>February 23, 2024 | Purchase 44,548.77 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00       | 44,548.77           | 44,548.77    | 44,548.77        |                          |
| February 23, 2024<br>February 23, 2024 | Purchase 4,229.17 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 4,229.17            | 4,229.17     | 4,229.17         |                          |
| February 23, 2024<br>February 23, 2024 | Purchase 102,817.56 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00      | 102,817.56          | 102,817.56   | 102,817.56       |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 2,800.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 2,800.00            | 2,800.00     | 2,800.00         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 7,695.42 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 7,695.42            | 7,695.42     | 7,695.42         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 2,200,000.00 Units of BlackRock<br>Liquidity Funds BlackRock Liquidity FedFund @<br>\$1.00 | 2,200,000.00        | 2,200,000.00 | 2,200,000.00     |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 6,375.33 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 6,375.33            | 6,375.33     | 6,375.33         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 1,580.90 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,580.90            | 1,580.90     | 1,580.90         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 1,245.26 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 1,245.26            | 1,245.26     | 1,245.26         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 4,416.67 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00        | 4,416.67            | 4,416.67     | 4,416.67         |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 852.94 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00          | 852.94              | 852.94       | 852.94           |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 36.78 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00           | 36.78               | 36.78        | 36.78            |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                   | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                               |                     |              |                  |                          |
| February 26, 2024<br>February 26, 2024 | Purchase 10,798.84 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 10,798.84           | 10,798.84    | 10,798.84        |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 944,721.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 944,721.05          | 944,721.05   | 944,721.05       |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 1,643,725.14 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,643,725.14        | 1,643,725.14 | 1,643,725.14     |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 3,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 3,000,000.00        | 3,000,000.00 | 3,000,000.00     |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 1,000,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 1,000,000.00        | 1,000,000.00 | 1,000,000.00     |                          |
| February 27, 2024<br>February 27, 2024 | Purchase 159,380.36 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 159,380.36          | 159,380.36   | 159,380.36       |                          |
| February 28, 2024<br>February 28, 2024 | Purchase 920,486.42 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 920,486.42          | 920,486.42   | 920,486.42       |                          |
| February 28, 2024<br>February 28, 2024 | Purchase 182.88 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 182.88              | 182.88       | 182.88           |                          |
| February 28, 2024<br>February 28, 2024 | Purchase 261,110.12 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 261,110.12          | 261,110.12   | 261,110.12       |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 500,000.00 Units of BlackRock Liquidity FedFund @ \$1.00                             | 500,000.00          | 500,000.00   | 500,000.00       |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 6,705.03 Units of BlackRock Liquidity FedFund @ \$1.00                               | 6,705.03            | 6,705.03     | 6,705.03         |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 83,849.13 Units of BlackRock Liquidity FedFund @ \$1.00                              | 83,849.13           | 83,849.13    | 83,849.13        |                          |
| February 29, 2024<br>February 29, 2024 | Purchase 0.13 Units of BlackRock Liquidity FedFund @ \$1.00                                   | 0.13                | 0.13         | 0.13             |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                         | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                     |                     |           |                  |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 1,306.25 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,306.25            | 1,306.25  | 1,306.25         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 2,666.80 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,666.80            | 2,666.80  | 2,666.80         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 409.76 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 409.76              | 409.76    | 409.76           |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 419.10 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 419.10              | 419.10    | 419.10           |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 4,649.06 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 4,649.06            | 4,649.06  | 4,649.06         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 132.28 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 132.28              | 132.28    | 132.28           |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 2,990.62 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,990.62            | 2,990.62  | 2,990.62         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 1,201.97 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,201.97            | 1,201.97  | 1,201.97         |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 10.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 10.00               | 10.00     | 10.00            |                          |
| March 1, 2024<br>March 1, 2024 | Purchase 12,631.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 12,631.67           | 12,631.67 | 12,631.67        |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 393.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 393.75              | 393.75    | 393.75           |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 167.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 167.50              | 167.50    | 167.50           |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 5,540.63 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 5,540.63            | 5,540.63  | 5,540.63         |                          |
| March 4, 2024<br>March 4, 2024 | Purchase 1,694.15 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,694.15            | 1,694.15  | 1,694.15         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| March 5, 2024<br>March 5, 2024   | Purchase 40,417.51 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 40,417.51           | 40,417.51  | 40,417.51        |                          |
| March 5, 2024<br>March 5, 2024   | Purchase 352,829.05 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 352,829.05          | 352,829.05 | 352,829.05       |                          |
| March 6, 2024<br>March 6, 2024   | Purchase 16,076.48 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 16,076.48           | 16,076.48  | 16,076.48        |                          |
| March 6, 2024<br>March 6, 2024   | Purchase 378.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| March 6, 2024<br>March 6, 2024   | Purchase 1,399.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,399.04            | 1,399.04   | 1,399.04         |                          |
| March 7, 2024<br>March 7, 2024   | Purchase 124.87 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 124.87              | 124.87     | 124.87           |                          |
| March 8, 2024<br>March 8, 2024   | Purchase 32,899.21 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 32,899.21           | 32,899.21  | 32,899.21        |                          |
| March 8, 2024<br>March 8, 2024   | Purchase 240.38 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 240.38              | 240.38     | 240.38           |                          |
| March 8, 2024<br>March 8, 2024   | Purchase 525.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |
| March 11, 2024<br>March 11, 2024 | Purchase 11,325.18 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 11,325.18           | 11,325.18  | 11,325.18        |                          |
| March 11, 2024<br>March 11, 2024 | Purchase 1,304.05 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,304.05            | 1,304.05   | 1,304.05         |                          |
| March 12, 2024<br>March 12, 2024 | Purchase 598,330.16 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 598,330.16          | 598,330.16 | 598,330.16       |                          |
| March 12, 2024<br>March 12, 2024 | Purchase 312.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 312.50              | 312.50     | 312.50           |                          |
| March 12, 2024<br>March 12, 2024 | Purchase 278.24 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 278.24              | 278.24     | 278.24           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| March 12, 2024                | Purchase 699.52 Units of BlackRock Liquidity     | 699.52              | 699.52     | 699.52           |                          |
| March 12, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 13, 2024                | Purchase 581,637.22 Units of BlackRock Liquidity | 581,637.22          | 581,637.22 | 581,637.22       |                          |
| March 13, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 13, 2024                | Purchase 362.50 Units of BlackRock Liquidity     | 362.50              | 362.50     | 362.50           |                          |
| March 13, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 14, 2024                | Purchase 71.63 Units of BlackRock Liquidity      | 71.63               | 71.63      | 71.63            |                          |
| March 14, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 6,110.34 Units of BlackRock Liquidity   | 6,110.34            | 6,110.34   | 6,110.34         |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 546.02 Units of BlackRock Liquidity     | 546.02              | 546.02     | 546.02           |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 752.52 Units of BlackRock Liquidity     | 752.52              | 752.52     | 752.52           |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 15, 2024                | Purchase 515.08 Units of BlackRock Liquidity     | 515.08              | 515.08     | 515.08           |                          |
| March 15, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 18, 2024                | Purchase 4,727.23 Units of BlackRock Liquidity   | 4,727.23            | 4,727.23   | 4,727.23         |                          |
| March 18, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 19, 2024                | Purchase 126,135.23 Units of BlackRock Liquidity | 126,135.23          | 126,135.23 | 126,135.23       |                          |
| March 19, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 20, 2024                | Purchase 8,363.46 Units of BlackRock Liquidity   | 8,363.46            | 8,363.46   | 8,363.46         |                          |
| March 20, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 20, 2024                | Purchase 4,054.46 Units of BlackRock Liquidity   | 4,054.46            | 4,054.46   | 4,054.46         |                          |
| March 20, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 20, 2024                | Purchase 2,421.75 Units of BlackRock Liquidity   | 2,421.75            | 2,421.75   | 2,421.75         |                          |
| March 20, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 21, 2024                | Purchase 15,087.49 Units of BlackRock Liquidity  | 15,087.49           | 15,087.49  | 15,087.49        |                          |
| March 21, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| March 21, 2024                | Purchase 875.00 Units of BlackRock Liquidity     | 875.00              | 875.00     | 875.00           |                          |
| March 21, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 21, 2024                | Purchase 3,354.17 Units of BlackRock Liquidity   | 3,354.17            | 3,354.17   | 3,354.17         |                          |
| March 21, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 22, 2024                | Purchase 352.28 Units of BlackRock Liquidity     | 352.28              | 352.28     | 352.28           |                          |
| March 22, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 22, 2024                | Purchase 2,583.20 Units of BlackRock Liquidity   | 2,583.20            | 2,583.20   | 2,583.20         |                          |
| March 22, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 3,049.26 Units of BlackRock Liquidity   | 3,049.26            | 3,049.26   | 3,049.26         |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 402,800.00 Units of BlackRock Liquidity | 402,800.00          | 402,800.00 | 402,800.00       |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 23,137.36 Units of BlackRock Liquidity  | 23,137.36           | 23,137.36  | 23,137.36        |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 781.19 Units of BlackRock Liquidity     | 781.19              | 781.19     | 781.19           |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 755.73 Units of BlackRock Liquidity     | 755.73              | 755.73     | 755.73           |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 901.07 Units of BlackRock Liquidity     | 901.07              | 901.07     | 901.07           |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 27.99 Units of BlackRock Liquidity      | 27.99               | 27.99      | 27.99            |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 25, 2024                | Purchase 2,459.25 Units of BlackRock Liquidity   | 2,459.25            | 2,459.25   | 2,459.25         |                          |
| March 25, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 26, 2024                | Purchase 425,630.33 Units of BlackRock Liquidity | 425,630.33          | 425,630.33 | 425,630.33       |                          |
| March 26, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |
| March 26, 2024                | Purchase 4,416.67 Units of BlackRock Liquidity   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| March 26, 2024                | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                            | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                        |                     |              |                  |                          |
| March 26, 2024<br>March 26, 2024 | Purchase 313,687.53 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 313,687.53          | 313,687.53   | 313,687.53       |                          |
| March 27, 2024<br>March 27, 2024 | Purchase 2,132,276.15 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 2,132,276.15        | 2,132,276.15 | 2,132,276.15     |                          |
| March 27, 2024<br>March 27, 2024 | Purchase 86,119.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 86,119.13           | 86,119.13    | 86,119.13        |                          |
| March 27, 2024<br>March 27, 2024 | Purchase 126,015.63 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 126,015.63          | 126,015.63   | 126,015.63       |                          |
| March 28, 2024<br>March 28, 2024 | Purchase 1,267,650.51 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 1,267,650.51        | 1,267,650.51 | 1,267,650.51     |                          |
| March 28, 2024<br>March 28, 2024 | Purchase 8,056.58 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 8,056.58            | 8,056.58     | 8,056.58         |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 32,142.27 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 32,142.27           | 32,142.27    | 32,142.27        |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 3,261.27 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 3,261.27            | 3,261.27     | 3,261.27         |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 5,333.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 5,333.60            | 5,333.60     | 5,333.60         |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 824.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 824.67              | 824.67       | 824.67           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 447.95 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 447.95              | 447.95       | 447.95           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 389.12 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 389.12              | 389.12       | 389.12           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 141.61 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 141.61              | 141.61       | 141.61           |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 7,255.47 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 7,255.47            | 7,255.47     | 7,255.47         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| April 1, 2024<br>April 1, 2024   | Purchase 5,011.41 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 5,011.41            | 5,011.41   | 5,011.41         |                          |
| April 2, 2024<br>April 2, 2024   | Purchase 1,068.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,068.75            | 1,068.75   | 1,068.75         |                          |
| April 2, 2024<br>April 2, 2024   | Purchase 553.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 553.13              | 553.13     | 553.13           |                          |
| April 2, 2024<br>April 2, 2024   | Purchase 1,716.01 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,716.01            | 1,716.01   | 1,716.01         |                          |
| April 3, 2024<br>April 3, 2024   | Purchase 550,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 550,000.00          | 550,000.00 | 550,000.00       |                          |
| April 3, 2024<br>April 3, 2024   | Purchase 3,918.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 3,918.75            | 3,918.75   | 3,918.75         |                          |
| April 3, 2024<br>April 3, 2024   | Purchase 270,588.90 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 270,588.90          | 270,588.90 | 270,588.90       |                          |
| April 4, 2024<br>April 4, 2024   | Purchase 378.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 378.13              | 378.13     | 378.13           |                          |
| April 4, 2024<br>April 4, 2024   | Purchase 1,311.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,311.60            | 1,311.60   | 1,311.60         |                          |
| April 5, 2024<br>April 5, 2024   | Purchase 71,050.15 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 71,050.15           | 71,050.15  | 71,050.15        |                          |
| April 5, 2024<br>April 5, 2024   | Purchase 2,421.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 2,421.00            | 2,421.00   | 2,421.00         |                          |
| April 5, 2024<br>April 5, 2024   | Purchase 9,518.87 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 9,518.87            | 9,518.87   | 9,518.87         |                          |
| April 10, 2024<br>April 10, 2024 | Purchase 815,532.16 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 815,532.16          | 815,532.16 | 815,532.16       |                          |
| April 10, 2024<br>April 10, 2024 | Purchase 525.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 525.00              | 525.00     | 525.00           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| April 10, 2024<br>April 10, 2024 | Purchase 13,908.43 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 13,908.43           | 13,908.43  | 13,908.43        |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 50,312.50 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 50,312.50           | 50,312.50  | 50,312.50        |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 13,064.96 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 13,064.96           | 13,064.96  | 13,064.96        |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 116.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 116.04              | 116.04     | 116.04           |                          |
| April 11, 2024<br>April 11, 2024 | Purchase 2,450.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 2,450.00            | 2,450.00   | 2,450.00         |                          |
| April 12, 2024<br>April 12, 2024 | Purchase 296,270.48 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 296,270.48          | 296,270.48 | 296,270.48       |                          |
| April 12, 2024<br>April 12, 2024 | Purchase 204.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 204.67              | 204.67     | 204.67           |                          |
| April 16, 2024<br>April 16, 2024 | Purchase 14,689.92 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 14,689.92           | 14,689.92  | 14,689.92        |                          |
| April 17, 2024<br>April 17, 2024 | Purchase 232,802.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 232,802.13          | 232,802.13 | 232,802.13       |                          |
| April 18, 2024<br>April 18, 2024 | Purchase 31,948.64 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 31,948.64           | 31,948.64  | 31,948.64        |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 10,043.09 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 10,043.09           | 10,043.09  | 10,043.09        |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 934.43 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 934.43              | 934.43     | 934.43           |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 3,781.78 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 3,781.78            | 3,781.78   | 3,781.78         |                          |
| April 19, 2024<br>April 19, 2024 | Purchase 31.59 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 31.59               | 31.59      | 31.59            |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |              |                  |                          |
| April 22, 2024                | Purchase 730.75 Units of BlackRock Liquidity       | 730.75              | 730.75       | 730.75           |                          |
| April 22, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 22, 2024                | Purchase 6,257.31 Units of BlackRock Liquidity     | 6,257.31            | 6,257.31     | 6,257.31         |                          |
| April 22, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 22, 2024                | Purchase 315.60 Units of BlackRock Liquidity       | 315.60              | 315.60       | 315.60           |                          |
| April 22, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 22, 2024                | Purchase 3,458.20 Units of BlackRock Liquidity     | 3,458.20            | 3,458.20     | 3,458.20         |                          |
| April 22, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 22, 2024                | Purchase 292.50 Units of BlackRock Liquidity       | 292.50              | 292.50       | 292.50           |                          |
| April 22, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 22, 2024                | Purchase 3,354.17 Units of BlackRock Liquidity     | 3,354.17            | 3,354.17     | 3,354.17         |                          |
| April 22, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 22, 2024                | Purchase 17,335.01 Units of BlackRock Liquidity    | 17,335.01           | 17,335.01    | 17,335.01        |                          |
| April 22, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 23, 2024                | Purchase 615,295.79 Units of BlackRock Liquidity   | 615,295.79          | 615,295.79   | 615,295.79       |                          |
| April 23, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 23, 2024                | Purchase 144,753.30 Units of BlackRock Liquidity   | 144,753.30          | 144,753.30   | 144,753.30       |                          |
| April 23, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 24, 2024                | Purchase 962,125.45 Units of BlackRock Liquidity   | 962,125.45          | 962,125.45   | 962,125.45       |                          |
| April 24, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 24, 2024                | Purchase 323.83 Units of BlackRock Liquidity       | 323.83              | 323.83       | 323.83           |                          |
| April 24, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 25, 2024                | Purchase 500,000.00 Units of BlackRock Liquidity   | 500,000.00          | 500,000.00   | 500,000.00       |                          |
| April 25, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 25, 2024                | Purchase 1,508,898.86 Units of BlackRock Liquidity | 1,508,898.86        | 1,508,898.86 | 1,508,898.86     |                          |
| April 25, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |
| April 25, 2024                | Purchase 28,062.21 Units of BlackRock Liquidity    | 28,062.21           | 28,062.21    | 28,062.21        |                          |
| April 25, 2024                | FedFund @ \$1.00                                   |                     |              |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                      |                     |            |                  |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 26.23 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 26.23               | 26.23      | 26.23            |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 1,976.26 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,976.26            | 1,976.26   | 1,976.26         |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 1,374.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 1,374.04            | 1,374.04   | 1,374.04         |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 4,416.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 4,416.67            | 4,416.67   | 4,416.67         |                          |
| April 25, 2024<br>April 25, 2024 | Purchase 4,027.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 4,027.70            | 4,027.70   | 4,027.70         |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 724,658.82 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 724,658.82          | 724,658.82 | 724,658.82       |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 2,650.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 2,650.00            | 2,650.00   | 2,650.00         |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 424,002.56 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 424,002.56          | 424,002.56 | 424,002.56       |                          |
| April 26, 2024<br>April 26, 2024 | Purchase 163,435.44 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 163,435.44          | 163,435.44 | 163,435.44       |                          |
| April 29, 2024<br>April 29, 2024 | Purchase 285,085.96 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 285,085.96          | 285,085.96 | 285,085.96       |                          |
| April 29, 2024<br>April 29, 2024 | Purchase 48.20 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 48.20               | 48.20      | 48.20            |                          |
| April 29, 2024<br>April 29, 2024 | Purchase 86,942.10 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 86,942.10           | 86,942.10  | 86,942.10        |                          |
| April 30, 2024<br>April 30, 2024 | Purchase 647.78 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 647.78              | 647.78     | 647.78           |                          |
| April 30, 2024<br>April 30, 2024 | Purchase 3,059.32 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 3,059.32            | 3,059.32   | 3,059.32         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                         | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                     |                     |           |                  |                          |
| April 30, 2024<br>April 30, 2024 | Purchase 34,136.90 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 34,136.90           | 34,136.90 | 34,136.90        |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,666.80 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,666.80            | 2,666.80  | 2,666.80         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,123.28 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,123.28            | 2,123.28  | 2,123.28         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,868.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,868.75            | 2,868.75  | 2,868.75         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 1,862.24 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,862.24            | 1,862.24  | 1,862.24         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 433.74 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 433.74              | 433.74    | 433.74           |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 4,754.46 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 4,754.46            | 4,754.46  | 4,754.46         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 677.30 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 677.30              | 677.30    | 677.30           |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 137.32 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 137.32              | 137.32    | 137.32           |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 2,457.25 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,457.25            | 2,457.25  | 2,457.25         |                          |
| May 1, 2024<br>May 1, 2024       | Purchase 85,262.69 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 85,262.69           | 85,262.69 | 85,262.69        |                          |
| May 2, 2024<br>May 2, 2024       | Purchase 1,068.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 1,068.75            | 1,068.75  | 1,068.75         |                          |
| May 2, 2024<br>May 2, 2024       | Purchase 11,596.27 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 11,596.27           | 11,596.27 | 11,596.27        |                          |
| May 2, 2024<br>May 2, 2024       | Purchase 2,119.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,119.70            | 2,119.70  | 2,119.70         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| May 2, 2024                   | Purchase 553.13 Units of BlackRock Liquidity     | 553.13              | 553.13     | 553.13           |                          |
| May 2, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 2, 2024                   | Purchase 6,820.39 Units of BlackRock Liquidity   | 6,820.39            | 6,820.39   | 6,820.39         |                          |
| May 2, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 3, 2024                   | Purchase 183,751.31 Units of BlackRock Liquidity | 183,751.31          | 183,751.31 | 183,751.31       |                          |
| May 3, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 3, 2024                   | Purchase 151,758.43 Units of BlackRock Liquidity | 151,758.43          | 151,758.43 | 151,758.43       |                          |
| May 3, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 3, 2024                   | Purchase 3,697.97 Units of BlackRock Liquidity   | 3,697.97            | 3,697.97   | 3,697.97         |                          |
| May 3, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 6, 2024                   | Purchase 150,045.61 Units of BlackRock Liquidity | 150,045.61          | 150,045.61 | 150,045.61       |                          |
| May 6, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 6, 2024                   | Purchase 378.13 Units of BlackRock Liquidity     | 378.13              | 378.13     | 378.13           |                          |
| May 6, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 6, 2024                   | Purchase 427.58 Units of BlackRock Liquidity     | 427.58              | 427.58     | 427.58           |                          |
| May 6, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 7, 2024                   | Purchase 210,551.52 Units of BlackRock Liquidity | 210,551.52          | 210,551.52 | 210,551.52       |                          |
| May 7, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 8, 2024                   | Purchase 639,610.29 Units of BlackRock Liquidity | 639,610.29          | 639,610.29 | 639,610.29       |                          |
| May 8, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 8, 2024                   | Purchase 20,111.20 Units of BlackRock Liquidity  | 20,111.20           | 20,111.20  | 20,111.20        |                          |
| May 8, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 9, 2024                   | Purchase 70,525.00 Units of BlackRock Liquidity  | 70,525.00           | 70,525.00  | 70,525.00        |                          |
| May 9, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 9, 2024                   | Purchase 40.02 Units of BlackRock Liquidity      | 40.02               | 40.02      | 40.02            |                          |
| May 9, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 9, 2024                   | Purchase 2,245.83 Units of BlackRock Liquidity   | 2,245.83            | 2,245.83   | 2,245.83         |                          |
| May 9, 2024                   | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |              |                  |                          |
| May 9, 2024                   | Purchase 14,952.24 Units of BlackRock Liquidity  | 14,952.24           | 14,952.24    | 14,952.24        |                          |
| May 9, 2024                   | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 10, 2024                  | Purchase 1,165,616.36 Units of BlackRock         | 1,165,616.36        | 1,165,616.36 | 1,165,616.36     |                          |
| May 10, 2024                  | Liquidity FedFund @ \$1.00                       |                     |              |                  |                          |
| May 10, 2024                  | Purchase 278.24 Units of BlackRock Liquidity     | 278.24              | 278.24       | 278.24           |                          |
| May 10, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 13, 2024                  | Purchase 247,826.04 Units of BlackRock Liquidity | 247,826.04          | 247,826.04   | 247,826.04       |                          |
| May 13, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 13, 2024                  | Purchase 2,812.50 Units of BlackRock Liquidity   | 2,812.50            | 2,812.50     | 2,812.50         |                          |
| May 13, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 13, 2024                  | Purchase 225.00 Units of BlackRock Liquidity     | 225.00              | 225.00       | 225.00           |                          |
| May 13, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 14, 2024                  | Purchase 215,350.52 Units of BlackRock Liquidity | 215,350.52          | 215,350.52   | 215,350.52       |                          |
| May 14, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 14, 2024                  | Purchase 238.65 Units of BlackRock Liquidity     | 238.65              | 238.65       | 238.65           |                          |
| May 14, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 14, 2024                  | Purchase 1,858.10 Units of BlackRock Liquidity   | 1,858.10            | 1,858.10     | 1,858.10         |                          |
| May 14, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 15, 2024                  | Purchase 7,242.18 Units of BlackRock Liquidity   | 7,242.18            | 7,242.18     | 7,242.18         |                          |
| May 15, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 15, 2024                  | Purchase 772.58 Units of BlackRock Liquidity     | 772.58              | 772.58       | 772.58           |                          |
| May 15, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 17, 2024                  | Purchase 92.37 Units of BlackRock Liquidity      | 92.37               | 92.37        | 92.37            |                          |
| May 17, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 17, 2024                  | Purchase 479.50 Units of BlackRock Liquidity     | 479.50              | 479.50       | 479.50           |                          |
| May 17, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |
| May 17, 2024                  | Purchase 1,625.00 Units of BlackRock Liquidity   | 1,625.00            | 1,625.00     | 1,625.00         |                          |
| May 17, 2024                  | FedFund @ \$1.00                                 |                     |              |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| May 20, 2024                  | Purchase 7,441.80 Units of BlackRock Liquidity   | 7,441.80            | 7,441.80   | 7,441.80         |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 178.62 Units of BlackRock Liquidity     | 178.62              | 178.62     | 178.62           |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 2,421.75 Units of BlackRock Liquidity   | 2,421.75            | 2,421.75   | 2,421.75         |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 10,172.98 Units of BlackRock Liquidity  | 10,172.98           | 10,172.98  | 10,172.98        |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 20, 2024                  | Purchase 26,300.12 Units of BlackRock Liquidity  | 26,300.12           | 26,300.12  | 26,300.12        |                          |
| May 20, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 21, 2024                  | Purchase 1,798.30 Units of BlackRock Liquidity   | 1,798.30            | 1,798.30   | 1,798.30         |                          |
| May 21, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 21, 2024                  | Purchase 95,393.24 Units of BlackRock Liquidity  | 95,393.24           | 95,393.24  | 95,393.24        |                          |
| May 21, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 500,000.00 Units of BlackRock Liquidity | 500,000.00          | 500,000.00 | 500,000.00       |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 19,758.77 Units of BlackRock Liquidity  | 19,758.77           | 19,758.77  | 19,758.77        |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 5,937.37 Units of BlackRock Liquidity   | 5,937.37            | 5,937.37   | 5,937.37         |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 875.00 Units of BlackRock Liquidity     | 875.00              | 875.00     | 875.00           |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 28,940.30 Units of BlackRock Liquidity  | 28,940.30           | 28,940.30  | 28,940.30        |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 22, 2024                  | Purchase 25,931.46 Units of BlackRock Liquidity  | 25,931.46           | 25,931.46  | 25,931.46        |                          |
| May 22, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 23, 2024                  | Purchase 161,071.47 Units of BlackRock Liquidity | 161,071.47          | 161,071.47 | 161,071.47       |                          |
| May 23, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| May 23, 2024                  | Purchase 100,007.79 Units of BlackRock Liquidity | 100,007.79          | 100,007.79 | 100,007.79       |                          |
| May 23, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 23, 2024                  | Purchase 246,721.35 Units of BlackRock Liquidity | 246,721.35          | 246,721.35 | 246,721.35       |                          |
| May 23, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 24, 2024                  | Purchase 183,708.43 Units of BlackRock Liquidity | 183,708.43          | 183,708.43 | 183,708.43       |                          |
| May 24, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 24, 2024                  | Purchase 92.91 Units of BlackRock Liquidity      | 92.91               | 92.91      | 92.91            |                          |
| May 24, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 39,941.31 Units of BlackRock Liquidity  | 39,941.31           | 39,941.31  | 39,941.31        |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 2,650.00 Units of BlackRock Liquidity   | 2,650.00            | 2,650.00   | 2,650.00         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 256.95 Units of BlackRock Liquidity     | 256.95              | 256.95     | 256.95           |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 959.04 Units of BlackRock Liquidity     | 959.04              | 959.04     | 959.04           |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 2,339.40 Units of BlackRock Liquidity   | 2,339.40            | 2,339.40   | 2,339.40         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 9,192.13 Units of BlackRock Liquidity   | 9,192.13            | 9,192.13   | 9,192.13         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 28, 2024                  | Purchase 9,994.36 Units of BlackRock Liquidity   | 9,994.36            | 9,994.36   | 9,994.36         |                          |
| May 28, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 29, 2024                  | Purchase 863,912.33 Units of BlackRock Liquidity | 863,912.33          | 863,912.33 | 863,912.33       |                          |
| May 29, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 29, 2024                  | Purchase 183,546.57 Units of BlackRock Liquidity | 183,546.57          | 183,546.57 | 183,546.57       |                          |
| May 29, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |
| May 29, 2024                  | Purchase 124,511.88 Units of BlackRock Liquidity | 124,511.88          | 124,511.88 | 124,511.88       |                          |
| May 29, 2024                  | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                            | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                        |                     |              |                  |                          |
| May 29, 2024<br>May 29, 2024  | Purchase 442.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 442.04              | 442.04       | 442.04           |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 651.54 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 651.54              | 651.54       | 651.54           |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 1,636,106.02 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 1,636,106.02        | 1,636,106.02 | 1,636,106.02     |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 392.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 392.52              | 392.52       | 392.52           |                          |
| May 30, 2024<br>May 30, 2024  | Purchase 6,328.47 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 6,328.47            | 6,328.47     | 6,328.47         |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 8,202.35 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 8,202.35            | 8,202.35     | 8,202.35         |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 2,000,000.00 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 2,000,000.00        | 2,000,000.00 | 2,000,000.00     |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 24,663.56 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 24,663.56           | 24,663.56    | 24,663.56        |                          |
| May 31, 2024<br>May 31, 2024  | Purchase 553.13 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 553.13              | 553.13       | 553.13           |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 1,068.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,068.75            | 1,068.75     | 1,068.75         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 1,614.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,614.75            | 1,614.75     | 1,614.75         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 1,076.85 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 1,076.85            | 1,076.85     | 1,076.85         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 2,539.81 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 2,539.81            | 2,539.81     | 2,539.81         |                          |
| June 3, 2024<br>June 3, 2024  | Purchase 449.71 Units of BlackRock Liquidity<br>FedFund @ \$1.00       | 449.71              | 449.71       | 449.71           |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                             | Par Value or Shares | Cash          | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|-------------------------------------------------------------------------|---------------------|---------------|------------------|--------------------------|
| <b>Purchases (continued)</b>   |                                                                         |                     |               |                  |                          |
| June 3, 2024<br>June 3, 2024   | Purchase 1,555.01 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 1,555.01            | 1,555.01      | 1,555.01         |                          |
| June 3, 2024<br>June 3, 2024   | Purchase 4,480.46 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 4,480.46            | 4,480.46      | 4,480.46         |                          |
| June 3, 2024<br>June 3, 2024   | Purchase 695.89 Units of BlackRock Liquidity<br>FedFund @ \$1.00        | 695.89              | 695.89        | 695.89           |                          |
| June 3, 2024<br>June 3, 2024   | Purchase 142.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00        | 142.60              | 142.60        | 142.60           |                          |
| June 4, 2024<br>June 4, 2024   | Purchase 1,406.99 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 1,406.99            | 1,406.99      | 1,406.99         |                          |
| June 5, 2024<br>June 5, 2024   | Purchase 42.89 Units of BlackRock Liquidity<br>FedFund @ \$1.00         | 42.89               | 42.89         | 42.89            |                          |
| June 5, 2024<br>June 5, 2024   | Purchase 47,452.84 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 47,452.84           | 47,452.84     | 47,452.84        |                          |
| June 6, 2024<br>June 6, 2024   | Purchase 4,573.53 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 4,573.53            | 4,573.53      | 4,573.53         |                          |
| June 6, 2024<br>June 6, 2024   | Purchase 16,967,589.17 Units of BlackRock<br>Liquidity FedFund @ \$1.00 | 16,967,589.17       | 16,967,589.17 | 16,967,589.17    |                          |
| June 6, 2024<br>June 6, 2024   | Purchase 55,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 55,000.00           | 55,000.00     | 55,000.00        |                          |
| June 6, 2024<br>June 6, 2024   | Purchase 15,072.47 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 15,072.47           | 15,072.47     | 15,072.47        |                          |
| June 7, 2024<br>June 7, 2024   | Purchase 643.84 Units of BlackRock Liquidity<br>FedFund @ \$1.00        | 643.84              | 643.84        | 643.84           |                          |
| June 10, 2024<br>June 10, 2024 | Purchase 117,401.66 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 117,401.66          | 117,401.66    | 117,401.66       |                          |
| June 10, 2024<br>June 10, 2024 | Purchase 3,652.08 Units of BlackRock Liquidity<br>FedFund @ \$1.00      | 3,652.08            | 3,652.08      | 3,652.08         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| June 10, 2024                 | Purchase 378.13 Units of BlackRock Liquidity     | 378.13              | 378.13     | 378.13           |                          |
| June 10, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 345,199.26 Units of BlackRock Liquidity | 345,199.26          | 345,199.26 | 345,199.26       |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 40.02 Units of BlackRock Liquidity      | 40.02               | 40.02      | 40.02            |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 2,450.00 Units of BlackRock Liquidity   | 2,450.00            | 2,450.00   | 2,450.00         |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 11, 2024                 | Purchase 6,973.88 Units of BlackRock Liquidity   | 6,973.88            | 6,973.88   | 6,973.88         |                          |
| June 11, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 12, 2024                 | Purchase 226,938.62 Units of BlackRock Liquidity | 226,938.62          | 226,938.62 | 226,938.62       |                          |
| June 12, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 12, 2024                 | Purchase 76.02 Units of BlackRock Liquidity      | 76.02               | 76.02      | 76.02            |                          |
| June 12, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 12, 2024                 | Purchase 4,630.66 Units of BlackRock Liquidity   | 4,630.66            | 4,630.66   | 4,630.66         |                          |
| June 12, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 322,443.89 Units of BlackRock Liquidity | 322,443.89          | 322,443.89 | 322,443.89       |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 71.63 Units of BlackRock Liquidity      | 71.63               | 71.63      | 71.63            |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 362.50 Units of BlackRock Liquidity     | 362.50              | 362.50     | 362.50           |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 13, 2024                 | Purchase 50,000.00 Units of BlackRock Liquidity  | 50,000.00           | 50,000.00  | 50,000.00        |                          |
| June 13, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 14, 2024                 | Purchase 160,526.77 Units of BlackRock Liquidity | 160,526.77          | 160,526.77 | 160,526.77       |                          |
| June 14, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 14, 2024                 | Purchase 417.40 Units of BlackRock Liquidity     | 417.40              | 417.40     | 417.40           |                          |
| June 14, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| June 17, 2024                 | Purchase 24,578.48 Units of BlackRock Liquidity  | 24,578.48           | 24,578.48  | 24,578.48        |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 6,376.51 Units of BlackRock Liquidity   | 6,376.51            | 6,376.51   | 6,376.51         |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 922.65 Units of BlackRock Liquidity     | 922.65              | 922.65     | 922.65           |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 1,625.00 Units of BlackRock Liquidity   | 1,625.00            | 1,625.00   | 1,625.00         |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 343.30 Units of BlackRock Liquidity     | 343.30              | 343.30     | 343.30           |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 17, 2024                 | Purchase 19,303.68 Units of BlackRock Liquidity  | 19,303.68           | 19,303.68  | 19,303.68        |                          |
| June 17, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 18, 2024                 | Purchase 669.96 Units of BlackRock Liquidity     | 669.96              | 669.96     | 669.96           |                          |
| June 18, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 1,596.68 Units of BlackRock Liquidity   | 1,596.68            | 1,596.68   | 1,596.68         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 4,764.16 Units of BlackRock Liquidity   | 4,764.16            | 4,764.16   | 4,764.16         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 1,923.68 Units of BlackRock Liquidity   | 1,923.68            | 1,923.68   | 1,923.68         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 2,421.75 Units of BlackRock Liquidity   | 2,421.75            | 2,421.75   | 2,421.75         |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 20, 2024                 | Purchase 48,096.28 Units of BlackRock Liquidity  | 48,096.28           | 48,096.28  | 48,096.28        |                          |
| June 20, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 21, 2024                 | Purchase 280,838.35 Units of BlackRock Liquidity | 280,838.35          | 280,838.35 | 280,838.35       |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 21, 2024                 | Purchase 875.00 Units of BlackRock Liquidity     | 875.00              | 875.00     | 875.00           |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                      | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                  |                     |            |                  |                          |
| June 21, 2024                 | Purchase 42,868.98 Units of BlackRock Liquidity  | 42,868.98           | 42,868.98  | 42,868.98        |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 21, 2024                 | Purchase 1,396.87 Units of BlackRock Liquidity   | 1,396.87            | 1,396.87   | 1,396.87         |                          |
| June 21, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 24, 2024                 | Purchase 497,241.44 Units of BlackRock Liquidity | 497,241.44          | 497,241.44 | 497,241.44       |                          |
| June 24, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 24, 2024                 | Purchase 2,583.20 Units of BlackRock Liquidity   | 2,583.20            | 2,583.20   | 2,583.20         |                          |
| June 24, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 24, 2024                 | Purchase 93,730.52 Units of BlackRock Liquidity  | 93,730.52           | 93,730.52  | 93,730.52        |                          |
| June 24, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 388,538.91 Units of BlackRock Liquidity | 388,538.91          | 388,538.91 | 388,538.91       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 553,559.83 Units of BlackRock Liquidity | 553,559.83          | 553,559.83 | 553,559.83       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 26,129.17 Units of BlackRock Liquidity  | 26,129.17           | 26,129.17  | 26,129.17        |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 2,082.14 Units of BlackRock Liquidity   | 2,082.14            | 2,082.14   | 2,082.14         |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 710,000.00 Units of BlackRock Liquidity | 710,000.00          | 710,000.00 | 710,000.00       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 25, 2024                 | Purchase 146,145.05 Units of BlackRock Liquidity | 146,145.05          | 146,145.05 | 146,145.05       |                          |
| June 25, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 26, 2024                 | Purchase 614,032.03 Units of BlackRock Liquidity | 614,032.03          | 614,032.03 | 614,032.03       |                          |
| June 26, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 26, 2024                 | Purchase 2,650.00 Units of BlackRock Liquidity   | 2,650.00            | 2,650.00   | 2,650.00         |                          |
| June 26, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |
| June 26, 2024                 | Purchase 136,715.14 Units of BlackRock Liquidity | 136,715.14          | 136,715.14 | 136,715.14       |                          |
| June 26, 2024                 | FedFund @ \$1.00                                 |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash                    | Federal Tax Cost        | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|-------------------------|-------------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                    |                     |                         |                         |                          |
| June 27, 2024                 | Purchase 1,154,418.80 Units of BlackRock           | 1,154,418.80        | 1,154,418.80            | 1,154,418.80            |                          |
| June 27, 2024                 | Liquidity FedFund @ \$1.00                         |                     |                         |                         |                          |
| June 27, 2024                 | Purchase 1,396.87 Units of BlackRock Liquidity     | 1,396.87            | 1,396.87                | 1,396.87                |                          |
| June 27, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| June 28, 2024                 | Purchase 531,496.00 Units of BlackRock Liquidity   | 531,496.00          | 531,496.00              | 531,496.00              |                          |
| June 28, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| June 28, 2024                 | Purchase 254,652.85 Units of BlackRock Liquidity   | 254,652.85          | 254,652.85              | 254,652.85              |                          |
| June 28, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| June 28, 2024                 | Purchase 175,932.77 Units of BlackRock Liquidity   | 175,932.77          | 175,932.77              | 175,932.77              |                          |
| June 28, 2024                 | FedFund @ \$1.00                                   |                     |                         |                         |                          |
| <b>Total Purchases</b>        |                                                    |                     | <b>\$102,083,404.63</b> | <b>\$102,083,404.63</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                    |                     |                         |                         |                          |
| July 3, 2023                  | Sale 103,002.49 Units of BlackRock Liquidity Funds | 103,002.49          | 103,002.49              | 103,002.49              |                          |
| July 3, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 5, 2023                  | Sale 236,798.29 Units of BlackRock Liquidity Funds | 236,798.29          | 236,798.29              | 236,798.29              |                          |
| July 5, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 6, 2023                  | Sale 579,580.37 Units of BlackRock Liquidity Funds | 579,580.37          | 579,580.37              | 579,580.37              |                          |
| July 6, 2023                  | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 11, 2023                 | Sale 9,167.22 Units of BlackRock Liquidity Funds   | 9,167.22            | 9,167.22                | 9,167.22                |                          |
| July 11, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 13, 2023                 | Sale 33,151.36 Units of BlackRock Liquidity Funds  | 33,151.36           | 33,151.36               | 33,151.36               |                          |
| July 13, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 17, 2023                 | Sale 418,027.45 Units of BlackRock Liquidity Funds | 418,027.45          | 418,027.45              | 418,027.45              |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 17, 2023                 | Sale 1,825.67 Units of BlackRock Liquidity Funds   | 1,825.67            | 1,825.67                | 1,825.67                |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |
| July 17, 2023                 | Sale 212.13 Units of BlackRock Liquidity Funds     | 212.13              | 212.13                  | 212.13                  |                          |
| July 17, 2023                 | BlackRock Liquidity FedFund @ \$1.00               |                     |                         |                         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                              |                     |              |                  |                          |
| July 17, 2023<br>July 17, 2023   | Sale 265.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 265.02              | 265.02       | 265.02           |                          |
| July 17, 2023<br>July 17, 2023   | Sale 29.06 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 29.06               | 29.06        | 29.06            |                          |
| July 17, 2023<br>July 17, 2023   | Sale 1,342.96 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,342.96            | 1,342.96     | 1,342.96         |                          |
| July 18, 2023<br>July 18, 2023   | Sale 2,556.39 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 2,556.39            | 2,556.39     | 2,556.39         |                          |
| July 19, 2023<br>July 19, 2023   | Sale 7,994.18 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 7,994.18            | 7,994.18     | 7,994.18         |                          |
| July 20, 2023<br>July 20, 2023   | Sale 8,476.21 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 8,476.21            | 8,476.21     | 8,476.21         |                          |
| July 26, 2023<br>July 26, 2023   | Sale 68,938.76 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 68,938.76           | 68,938.76    | 68,938.76        |                          |
| July 27, 2023<br>July 27, 2023   | Sale 30.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 30.00               | 30.00        | 30.00            |                          |
| July 27, 2023<br>July 27, 2023   | Sale 1.39 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00         | 1.39                | 1.39         | 1.39             |                          |
| July 31, 2023<br>July 31, 2023   | Sale 60,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 60,000.00           | 60,000.00    | 60,000.00        |                          |
| July 31, 2023<br>July 31, 2023   | Sale 2,809,503.58 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 2,809,503.58        | 2,809,503.58 | 2,809,503.58     |                          |
| August 1, 2023<br>August 1, 2023 | Sale 70,488.74 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 70,488.74           | 70,488.74    | 70,488.74        |                          |
| August 1, 2023<br>August 1, 2023 | Sale 11,302.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 11,302.83           | 11,302.83    | 11,302.83        |                          |
| August 2, 2023<br>August 2, 2023 | Sale 108,295.64 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 108,295.64          | 108,295.64   | 108,295.64       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date      | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>           |                                                                                              |                     |              |                  |                          |
| August 3, 2023<br>August 3, 2023   | Sale 645,243.12 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 645,243.12          | 645,243.12   | 645,243.12       |                          |
| August 3, 2023<br>August 3, 2023   | Sale 20,391.17 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 20,391.17           | 20,391.17    | 20,391.17        |                          |
| August 9, 2023<br>August 9, 2023   | Sale 21,208.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 21,208.69           | 21,208.69    | 21,208.69        |                          |
| August 11, 2023<br>August 11, 2023 | Sale 95,264.31 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 95,264.31           | 95,264.31    | 95,264.31        |                          |
| August 15, 2023<br>August 15, 2023 | Sale 1,351.29 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,351.29            | 1,351.29     | 1,351.29         |                          |
| August 15, 2023<br>August 15, 2023 | Sale 28.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.83               | 28.83        | 28.83            |                          |
| August 15, 2023<br>August 15, 2023 | Sale 2,188,996.93 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 2,188,996.93        | 2,188,996.93 | 2,188,996.93     |                          |
| August 15, 2023<br>August 15, 2023 | Sale 1,782.36 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,782.36            | 1,782.36     | 1,782.36         |                          |
| August 15, 2023<br>August 15, 2023 | Sale 87.31 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 87.31               | 87.31        | 87.31            |                          |
| August 15, 2023<br>August 15, 2023 | Sale 256.96 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 256.96              | 256.96       | 256.96           |                          |
| August 15, 2023<br>August 15, 2023 | Sale 117,863.05 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 117,863.05          | 117,863.05   | 117,863.05       |                          |
| August 21, 2023<br>August 21, 2023 | Sale 2,584.63 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 2,584.63            | 2,584.63     | 2,584.63         |                          |
| August 21, 2023<br>August 21, 2023 | Sale 79.18 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 79.18               | 79.18        | 79.18            |                          |
| August 22, 2023<br>August 22, 2023 | Sale 23,022.07 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 23,022.07           | 23,022.07    | 23,022.07        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date            | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|------------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>                 |                                                                                              |                     |              |                  |                          |
| August 22, 2023<br>August 22, 2023       | Sale 79.19 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 79.19               | 79.19        | 79.19            |                          |
| August 23, 2023<br>August 23, 2023       | Sale 281,855.66 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 281,855.66          | 281,855.66   | 281,855.66       |                          |
| August 24, 2023<br>August 24, 2023       | Sale 1,970.44 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,970.44            | 1,970.44     | 1,970.44         |                          |
| August 29, 2023<br>August 29, 2023       | Sale 283.78 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 283.78              | 283.78       | 283.78           |                          |
| August 29, 2023<br>August 29, 2023       | Sale 43,626.51 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 43,626.51           | 43,626.51    | 43,626.51        |                          |
| August 31, 2023<br>August 31, 2023       | Sale 4,010,220.51 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 4,010,220.51        | 4,010,220.51 | 4,010,220.51     |                          |
| September 1, 2023<br>September 1, 2023   | Sale 59,706.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 59,706.00           | 59,706.00    | 59,706.00        |                          |
| September 6, 2023<br>September 6, 2023   | Sale 553,120.59 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 553,120.59          | 553,120.59   | 553,120.59       |                          |
| September 8, 2023<br>September 8, 2023   | Sale 12,598.67 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 12,598.67           | 12,598.67    | 12,598.67        |                          |
| September 12, 2023<br>September 12, 2023 | Sale 21,144.91 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 21,144.91           | 21,144.91    | 21,144.91        |                          |
| September 13, 2023<br>September 13, 2023 | Sale 1,781.18 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,781.18            | 1,781.18     | 1,781.18         |                          |
| September 14, 2023<br>September 14, 2023 | Sale 10,579.13 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 10,579.13           | 10,579.13    | 10,579.13        |                          |
| September 15, 2023<br>September 15, 2023 | Sale 1,761.29 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,761.29            | 1,761.29     | 1,761.29         |                          |
| September 15, 2023<br>September 15, 2023 | Sale 28.89 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.89               | 28.89        | 28.89            |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|----------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                    |                     |            |                  |                          |
| September 15, 2023            | Sale 148.65 Units of BlackRock Liquidity Funds     | 148.65              | 148.65     | 148.65           |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 257.67 Units of BlackRock Liquidity Funds     | 257.67              | 257.67     | 257.67           |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 1,359.83 Units of BlackRock Liquidity Funds   | 1,359.83            | 1,359.83   | 1,359.83         |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 474,319.58 Units of BlackRock Liquidity Funds | 474,319.58          | 474,319.58 | 474,319.58       |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 15, 2023            | Sale 393,336.60 Units of BlackRock Liquidity Funds | 393,336.60          | 393,336.60 | 393,336.60       |                          |
| September 15, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 18, 2023            | Sale 630.86 Units of BlackRock Liquidity Funds     | 630.86              | 630.86     | 630.86           |                          |
| September 18, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 19, 2023            | Sale 24,828.90 Units of BlackRock Liquidity Funds  | 24,828.90           | 24,828.90  | 24,828.90        |                          |
| September 19, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 20, 2023            | Sale 170,479.55 Units of BlackRock Liquidity Funds | 170,479.55          | 170,479.55 | 170,479.55       |                          |
| September 20, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 20, 2023            | Sale 27,659.16 Units of BlackRock Liquidity Funds  | 27,659.16           | 27,659.16  | 27,659.16        |                          |
| September 20, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 25, 2023            | Sale 77,220.61 Units of BlackRock Liquidity Funds  | 77,220.61           | 77,220.61  | 77,220.61        |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 25, 2023            | Sale 419,477.72 Units of BlackRock Liquidity Funds | 419,477.72          | 419,477.72 | 419,477.72       |                          |
| September 25, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 27, 2023            | Sale 411,023.72 Units of BlackRock Liquidity Funds | 411,023.72          | 411,023.72 | 411,023.72       |                          |
| September 27, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 27, 2023            | Sale 20.00 Units of BlackRock Liquidity Funds      | 20.00               | 20.00      | 20.00            |                          |
| September 27, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |
| September 28, 2023            | Sale 303,168.64 Units of BlackRock Liquidity Funds | 303,168.64          | 303,168.64 | 303,168.64       |                          |
| September 28, 2023            | BlackRock Liquidity FedFund @ \$1.00               |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                               | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>             |                                                                                           |                     |              |                  |                          |
| October 2, 2023<br>October 2, 2023   | Sale 2,928,089.38 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00 | 2,928,089.38        | 2,928,089.38 | 2,928,089.38     |                          |
| October 3, 2023<br>October 3, 2023   | Sale 240,717.49 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 240,717.49          | 240,717.49   | 240,717.49       |                          |
| October 4, 2023<br>October 4, 2023   | Sale 75,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00    | 75,000.00           | 75,000.00    | 75,000.00        |                          |
| October 4, 2023<br>October 4, 2023   | Sale 900,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 900,000.00          | 900,000.00   | 900,000.00       |                          |
| October 5, 2023<br>October 5, 2023   | Sale 535,869.05 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 535,869.05          | 535,869.05   | 535,869.05       |                          |
| October 5, 2023<br>October 5, 2023   | Sale 600,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 600,000.00          | 600,000.00   | 600,000.00       |                          |
| October 13, 2023<br>October 13, 2023 | Sale 721,515.40 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 721,515.40          | 721,515.40   | 721,515.40       |                          |
| October 16, 2023<br>October 16, 2023 | Sale 28.98 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00        | 28.98               | 28.98        | 28.98            |                          |
| October 16, 2023<br>October 16, 2023 | Sale 972,666.99 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 972,666.99          | 972,666.99   | 972,666.99       |                          |
| October 16, 2023<br>October 16, 2023 | Sale 1,716.61 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 1,716.61            | 1,716.61     | 1,716.61         |                          |
| October 16, 2023<br>October 16, 2023 | Sale 258.72 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 258.72              | 258.72       | 258.72           |                          |
| October 16, 2023<br>October 16, 2023 | Sale 145.01 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00       | 145.01              | 145.01       | 145.01           |                          |
| October 16, 2023<br>October 16, 2023 | Sale 1,364.13 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00     | 1,364.13            | 1,364.13     | 1,364.13         |                          |
| October 23, 2023<br>October 23, 2023 | Sale 125,000.00 Units of BlackRock Liquidity Funds BlackRock Liquidity FedFund @ \$1.00   | 125,000.00          | 125,000.00   | 125,000.00       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                              |                     |              |                  |                          |
| October 25, 2023<br>October 25, 2023   | Sale 448,547.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 448,547.28          | 448,547.28   | 448,547.28       |                          |
| October 27, 2023<br>October 27, 2023   | Sale 13,972.03 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 13,972.03           | 13,972.03    | 13,972.03        |                          |
| October 31, 2023<br>October 31, 2023   | Sale 1,919,399.31 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 1,919,399.31        | 1,919,399.31 | 1,919,399.31     |                          |
| November 1, 2023<br>November 1, 2023   | Sale 180,884.58 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 180,884.58          | 180,884.58   | 180,884.58       |                          |
| November 1, 2023<br>November 1, 2023   | Sale 536,351.24 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 536,351.24          | 536,351.24   | 536,351.24       |                          |
| November 2, 2023<br>November 2, 2023   | Sale 150,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 150,000.00          | 150,000.00   | 150,000.00       |                          |
| November 3, 2023<br>November 3, 2023   | Sale 649,554.57 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 649,554.57          | 649,554.57   | 649,554.57       |                          |
| November 3, 2023<br>November 3, 2023   | Sale 536,351.24 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 536,351.24          | 536,351.24   | 536,351.24       |                          |
| November 3, 2023<br>November 3, 2023   | Sale 20.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 20.00               | 20.00        | 20.00            |                          |
| November 13, 2023<br>November 13, 2023 | Sale 261,539.30 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 261,539.30          | 261,539.30   | 261,539.30       |                          |
| November 15, 2023<br>November 15, 2023 | Sale 1,369.49 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,369.49            | 1,369.49     | 1,369.49         |                          |
| November 15, 2023<br>November 15, 2023 | Sale 28.47 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.47               | 28.47        | 28.47            |                          |
| November 15, 2023<br>November 15, 2023 | Sale 2,653,858.86 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 2,653,858.86        | 2,653,858.86 | 2,653,858.86     |                          |
| November 15, 2023<br>November 15, 2023 | Sale 1,708.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,708.83            | 1,708.83     | 1,708.83         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                              |                     |              |                  |                          |
| November 15, 2023<br>November 15, 2023 | Sale 324.66 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 324.66              | 324.66       | 324.66           |                          |
| November 15, 2023<br>November 15, 2023 | Sale 233.41 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 233.41              | 233.41       | 233.41           |                          |
| November 15, 2023<br>November 15, 2023 | Sale 22,260.56 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 22,260.56           | 22,260.56    | 22,260.56        |                          |
| November 22, 2023<br>November 22, 2023 | Sale 1,984.57 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,984.57            | 1,984.57     | 1,984.57         |                          |
| November 22, 2023<br>November 22, 2023 | Sale 64,061.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 64,061.02           | 64,061.02    | 64,061.02        |                          |
| November 24, 2023<br>November 24, 2023 | Sale 184,951.22 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 184,951.22          | 184,951.22   | 184,951.22       |                          |
| November 30, 2023<br>November 30, 2023 | Sale 2,385,354.39 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 2,385,354.39        | 2,385,354.39 | 2,385,354.39     |                          |
| December 1, 2023<br>December 1, 2023   | Sale 400,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| December 4, 2023<br>December 4, 2023   | Sale 556,455.60 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 556,455.60          | 556,455.60   | 556,455.60       |                          |
| December 8, 2023<br>December 8, 2023   | Sale 3,084.11 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 3,084.11            | 3,084.11     | 3,084.11         |                          |
| December 13, 2023<br>December 13, 2023 | Sale 226,321.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 226,321.28          | 226,321.28   | 226,321.28       |                          |
| December 13, 2023<br>December 13, 2023 | Sale 514.76 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 514.76              | 514.76       | 514.76           |                          |
| December 15, 2023<br>December 15, 2023 | Sale 1,383.72 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,383.72            | 1,383.72     | 1,383.72         |                          |
| December 15, 2023<br>December 15, 2023 | Sale 164.01 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 164.01              | 164.01       | 164.01           |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                            |                     |            |                  |                          |
| December 15, 2023<br>December 15, 2023 | Sale 247.57 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 247.57              | 247.57     | 247.57           |                          |
| December 15, 2023<br>December 15, 2023 | Sale 28.29 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00      | 28.29               | 28.29      | 28.29            |                          |
| December 15, 2023<br>December 15, 2023 | Sale 772,472.80 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 772,472.80          | 772,472.80 | 772,472.80       |                          |
| December 15, 2023<br>December 15, 2023 | Sale 1,770.41 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 1,770.41            | 1,770.41   | 1,770.41         |                          |
| December 18, 2023<br>December 18, 2023 | Sale 4,049.40 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 4,049.40            | 4,049.40   | 4,049.40         |                          |
| December 19, 2023<br>December 19, 2023 | Sale 38,975.71 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00  | 38,975.71           | 38,975.71  | 38,975.71        |                          |
| December 20, 2023<br>December 20, 2023 | Sale 124,053.42 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 124,053.42          | 124,053.42 | 124,053.42       |                          |
| December 21, 2023<br>December 21, 2023 | Sale 6,346.87 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 6,346.87            | 6,346.87   | 6,346.87         |                          |
| December 22, 2023<br>December 22, 2023 | Sale 834.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 834.83              | 834.83     | 834.83           |                          |
| December 22, 2023<br>December 22, 2023 | Sale 150,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 150,000.00          | 150,000.00 | 150,000.00       |                          |
| December 27, 2023<br>December 27, 2023 | Sale 45,212.94 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00  | 45,212.94           | 45,212.94  | 45,212.94        |                          |
| December 27, 2023<br>December 27, 2023 | Sale 426,765.26 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 426,765.26          | 426,765.26 | 426,765.26       |                          |
| December 27, 2023<br>December 27, 2023 | Sale 1.28 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 1.28                | 1.28       | 1.28             |                          |
| January 2, 2024<br>January 2, 2024     | Sale 624,275.83 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00 | 624,275.83          | 624,275.83 | 624,275.83       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                          | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                      |                     |              |                  |                          |
| January 8, 2024               | Sale 500,067.87 Units of BlackRock Liquidity Funds   | 500,067.87          | 500,067.87   | 500,067.87       |                          |
| January 8, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 9, 2024               | Sale 491.85 Units of BlackRock Liquidity Funds       | 491.85              | 491.85       | 491.85           |                          |
| January 9, 2024               | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 11, 2024              | Sale 17,787.18 Units of BlackRock Liquidity Funds    | 17,787.18           | 17,787.18    | 17,787.18        |                          |
| January 11, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 12, 2024              | Sale 92,405.68 Units of BlackRock Liquidity Funds    | 92,405.68           | 92,405.68    | 92,405.68        |                          |
| January 12, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 246.82 Units of BlackRock Liquidity Funds       | 246.82              | 246.82       | 246.82           |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 28.20 Units of BlackRock Liquidity Funds        | 28.20               | 28.20        | 28.20            |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 1,174,164.06 Units of BlackRock Liquidity Funds | 1,174,164.06        | 1,174,164.06 | 1,174,164.06     |                          |
| January 16, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |
| January 16, 2024              | Sale 1,829.78 Units of BlackRock Liquidity Funds     | 1,829.78            | 1,829.78     | 1,829.78         |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 16, 2024              | Sale 137.95 Units of BlackRock Liquidity Funds       | 137.95              | 137.95       | 137.95           |                          |
| January 16, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 19, 2024              | Sale 400,000.00 Units of BlackRock Liquidity Funds   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| January 19, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 22, 2024              | Sale 400,000.00 Units of BlackRock Liquidity Funds   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| January 22, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 23, 2024              | Sale 94,074.71 Units of BlackRock Liquidity Funds    | 94,074.71           | 94,074.71    | 94,074.71        |                          |
| January 23, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 31, 2024              | Sale 400,000.00 Units of BlackRock Liquidity Funds   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| January 31, 2024              | BlackRock Liquidity FedFund @ \$1.00                 |                     |              |                  |                          |
| January 31, 2024              | Sale 2,610,388.04 Units of BlackRock Liquidity Funds | 2,610,388.04        | 2,610,388.04 | 2,610,388.04     |                          |
| January 31, 2024              | Funds BlackRock Liquidity FedFund @ \$1.00           |                     |              |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                  | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|----------------------------------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                                              |                     |              |                  |                          |
| February 1, 2024<br>February 1, 2024   | Sale 147,869.32 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 147,869.32          | 147,869.32   | 147,869.32       |                          |
| February 5, 2024<br>February 5, 2024   | Sale 566,537.63 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 566,537.63          | 566,537.63   | 566,537.63       |                          |
| February 13, 2024<br>February 13, 2024 | Sale 278,915.69 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 278,915.69          | 278,915.69   | 278,915.69       |                          |
| February 15, 2024<br>February 15, 2024 | Sale 28.16 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00        | 28.16               | 28.16        | 28.16            |                          |
| February 15, 2024<br>February 15, 2024 | Sale 1,775,886.14 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 1,775,886.14        | 1,775,886.14 | 1,775,886.14     |                          |
| February 15, 2024<br>February 15, 2024 | Sale 1,835.88 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 1,835.88            | 1,835.88     | 1,835.88         |                          |
| February 15, 2024<br>February 15, 2024 | Sale 141.39 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 141.39              | 141.39       | 141.39           |                          |
| February 15, 2024<br>February 15, 2024 | Sale 246.36 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00       | 246.36              | 246.36       | 246.36           |                          |
| February 20, 2024<br>February 20, 2024 | Sale 375,000.00 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 375,000.00          | 375,000.00   | 375,000.00       |                          |
| February 20, 2024<br>February 20, 2024 | Sale 11,015.20 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00    | 11,015.20           | 11,015.20    | 11,015.20        |                          |
| February 21, 2024<br>February 21, 2024 | Sale 5,589.04 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00     | 5,589.04            | 5,589.04     | 5,589.04         |                          |
| February 27, 2024<br>February 27, 2024 | Sale 177,247.45 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 177,247.45          | 177,247.45   | 177,247.45       |                          |
| February 27, 2024<br>February 27, 2024 | Sale 4,000,000.00 Units of BlackRock Liquidity<br>Funds BlackRock Liquidity FedFund @ \$1.00 | 4,000,000.00        | 4,000,000.00 | 4,000,000.00     |                          |
| February 28, 2024<br>February 28, 2024 | Sale 280,211.02 Units of BlackRock Liquidity Funds<br>BlackRock Liquidity FedFund @ \$1.00   | 280,211.02          | 280,211.02   | 280,211.02       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                        | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>               |                                                                    |                     |              |                  |                          |
| February 29, 2024<br>February 29, 2024 | Sale 2,740,382.76 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 2,740,382.76        | 2,740,382.76 | 2,740,382.76     |                          |
| February 29, 2024<br>February 29, 2024 | Sale 257,355.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 257,355.00          | 257,355.00   | 257,355.00       |                          |
| March 1, 2024<br>March 1, 2024         | Sale 181,533.14 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 181,533.14          | 181,533.14   | 181,533.14       |                          |
| March 1, 2024<br>March 1, 2024         | Sale 425,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 425,000.00          | 425,000.00   | 425,000.00       |                          |
| March 4, 2024<br>March 4, 2024         | Sale 722,800.85 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 722,800.85          | 722,800.85   | 722,800.85       |                          |
| March 5, 2024<br>March 5, 2024         | Sale 190,291.41 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 190,291.41          | 190,291.41   | 190,291.41       |                          |
| March 7, 2024<br>March 7, 2024         | Sale 48,233.96 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 48,233.96           | 48,233.96    | 48,233.96        |                          |
| March 7, 2024<br>March 7, 2024         | Sale 424,308.64 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 424,308.64          | 424,308.64   | 424,308.64       |                          |
| March 11, 2024<br>March 11, 2024       | Sale 400,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| March 11, 2024<br>March 11, 2024       | Sale 1,020,906.49 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 1,020,906.49        | 1,020,906.49 | 1,020,906.49     |                          |
| March 12, 2024<br>March 12, 2024       | Sale 10,039.30 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 10,039.30           | 10,039.30    | 10,039.30        |                          |
| March 13, 2024<br>March 13, 2024       | Sale 393,681.18 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 393,681.18          | 393,681.18   | 393,681.18       |                          |
| March 15, 2024<br>March 15, 2024       | Sale 1,408.58 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 1,408.58            | 1,408.58     | 1,408.58         |                          |
| March 15, 2024<br>March 15, 2024       | Sale 1,185,911.14 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 1,185,911.14        | 1,185,911.14 | 1,185,911.14     |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                     | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                 |                     |              |                  |                          |
| March 15, 2024<br>March 15, 2024 | Sale 1,876.37 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,876.37            | 1,876.37     | 1,876.37         |                          |
| March 15, 2024<br>March 15, 2024 | Sale 27.52 Units of BlackRock Liquidity FedFund @ \$1.00        | 27.52               | 27.52        | 27.52            |                          |
| March 15, 2024<br>March 15, 2024 | Sale 242.12 Units of BlackRock Liquidity FedFund @ \$1.00       | 242.12              | 242.12       | 242.12           |                          |
| March 15, 2024<br>March 15, 2024 | Sale 286.03 Units of BlackRock Liquidity FedFund @ \$1.00       | 286.03              | 286.03       | 286.03           |                          |
| March 18, 2024<br>March 18, 2024 | Sale 36,332.85 Units of BlackRock Liquidity FedFund @ \$1.00    | 36,332.85           | 36,332.85    | 36,332.85        |                          |
| March 19, 2024<br>March 19, 2024 | Sale 50,000.00 Units of BlackRock Liquidity FedFund @ \$1.00    | 50,000.00           | 50,000.00    | 50,000.00        |                          |
| March 21, 2024<br>March 21, 2024 | Sale 173,519.56 Units of BlackRock Liquidity FedFund @ \$1.00   | 173,519.56          | 173,519.56   | 173,519.56       |                          |
| March 22, 2024<br>March 22, 2024 | Sale 52,845.08 Units of BlackRock Liquidity FedFund @ \$1.00    | 52,845.08           | 52,845.08    | 52,845.08        |                          |
| March 25, 2024<br>March 25, 2024 | Sale 124,791.50 Units of BlackRock Liquidity FedFund @ \$1.00   | 124,791.50          | 124,791.50   | 124,791.50       |                          |
| March 26, 2024<br>March 26, 2024 | Sale 75,000.00 Units of BlackRock Liquidity FedFund @ \$1.00    | 75,000.00           | 75,000.00    | 75,000.00        |                          |
| March 27, 2024<br>March 27, 2024 | Sale 400,000.00 Units of BlackRock Liquidity FedFund @ \$1.00   | 400,000.00          | 400,000.00   | 400,000.00       |                          |
| April 1, 2024<br>April 1, 2024   | Sale 4,005,895.54 Units of BlackRock Liquidity FedFund @ \$1.00 | 4,005,895.54        | 4,005,895.54 | 4,005,895.54     |                          |
| April 2, 2024<br>April 2, 2024   | Sale 349,381.75 Units of BlackRock Liquidity FedFund @ \$1.00   | 349,381.75          | 349,381.75   | 349,381.75       |                          |
| April 3, 2024<br>April 3, 2024   | Sale 121,478.72 Units of BlackRock Liquidity FedFund @ \$1.00   | 121,478.72          | 121,478.72   | 121,478.72       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                     | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                 |                     |              |                  |                          |
| April 4, 2024<br>April 4, 2024   | Sale 3,517.88 Units of BlackRock Liquidity FedFund @ \$1.00     | 3,517.88            | 3,517.88     | 3,517.88         |                          |
| April 4, 2024<br>April 4, 2024   | Sale 496,158.94 Units of BlackRock Liquidity FedFund @ \$1.00   | 496,158.94          | 496,158.94   | 496,158.94       |                          |
| April 10, 2024<br>April 10, 2024 | Sale 350,000.00 Units of BlackRock Liquidity FedFund @ \$1.00   | 350,000.00          | 350,000.00   | 350,000.00       |                          |
| April 11, 2024<br>April 11, 2024 | Sale 9,518.87 Units of BlackRock Liquidity FedFund @ \$1.00     | 9,518.87            | 9,518.87     | 9,518.87         |                          |
| April 15, 2024<br>April 15, 2024 | Sale 1,060.07 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,060.07            | 1,060.07     | 1,060.07         |                          |
| April 15, 2024<br>April 15, 2024 | Sale 866.09 Units of BlackRock Liquidity FedFund @ \$1.00       | 866.09              | 866.09       | 866.09           |                          |
| April 15, 2024<br>April 15, 2024 | Sale 27.52 Units of BlackRock Liquidity FedFund @ \$1.00        | 27.52               | 27.52        | 27.52            |                          |
| April 15, 2024<br>April 15, 2024 | Sale 1,341,830.76 Units of BlackRock Liquidity FedFund @ \$1.00 | 1,341,830.76        | 1,341,830.76 | 1,341,830.76     |                          |
| April 15, 2024<br>April 15, 2024 | Sale 1,814.98 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,814.98            | 1,814.98     | 1,814.98         |                          |
| April 15, 2024<br>April 15, 2024 | Sale 242.13 Units of BlackRock Liquidity FedFund @ \$1.00       | 242.13              | 242.13       | 242.13           |                          |
| April 18, 2024<br>April 18, 2024 | Sale 13,314.94 Units of BlackRock Liquidity FedFund @ \$1.00    | 13,314.94           | 13,314.94    | 13,314.94        |                          |
| April 18, 2024<br>April 18, 2024 | Sale 1,179.24 Units of BlackRock Liquidity FedFund @ \$1.00     | 1,179.24            | 1,179.24     | 1,179.24         |                          |
| April 19, 2024<br>April 19, 2024 | Sale 29,739.48 Units of BlackRock Liquidity FedFund @ \$1.00    | 29,739.48           | 29,739.48    | 29,739.48        |                          |
| April 22, 2024<br>April 22, 2024 | Sale 247,578.25 Units of BlackRock Liquidity FedFund @ \$1.00   | 247,578.25          | 247,578.25   | 247,578.25       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                        | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|--------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                    |                     |              |                  |                          |
| April 29, 2024<br>April 29, 2024 | Sale 59,598.42 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 59,598.42           | 59,598.42    | 59,598.42        |                          |
| April 30, 2024<br>April 30, 2024 | Sale 4,283,570.64 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 4,283,570.64        | 4,283,570.64 | 4,283,570.64     |                          |
| April 30, 2024<br>April 30, 2024 | Sale 36,070.87 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 36,070.87           | 36,070.87    | 36,070.87        |                          |
| April 30, 2024<br>April 30, 2024 | Sale 151,768.56 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 151,768.56          | 151,768.56   | 151,768.56       |                          |
| May 1, 2024<br>May 1, 2024       | Sale 250,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 250,000.00          | 250,000.00   | 250,000.00       |                          |
| May 1, 2024<br>May 1, 2024       | Sale 191,103.75 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 191,103.75          | 191,103.75   | 191,103.75       |                          |
| May 2, 2024<br>May 2, 2024       | Sale 10,598.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 10,598.52           | 10,598.52    | 10,598.52        |                          |
| May 2, 2024<br>May 2, 2024       | Sale 5,727.70 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 5,727.70            | 5,727.70     | 5,727.70         |                          |
| May 6, 2024<br>May 6, 2024       | Sale 602,296.18 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 602,296.18          | 602,296.18   | 602,296.18       |                          |
| May 10, 2024<br>May 10, 2024     | Sale 225,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 225,000.00          | 225,000.00   | 225,000.00       |                          |
| May 14, 2024<br>May 14, 2024     | Sale 238.65 Units of BlackRock Liquidity FedFund<br>@ \$1.00       | 238.65              | 238.65       | 238.65           |                          |
| May 15, 2024<br>May 15, 2024     | Sale 239.88 Units of BlackRock Liquidity FedFund<br>@ \$1.00       | 239.88              | 239.88       | 239.88           |                          |
| May 15, 2024<br>May 15, 2024     | Sale 26.26 Units of BlackRock Liquidity FedFund @<br>\$1.00        | 26.26               | 26.26        | 26.26            |                          |
| May 15, 2024<br>May 15, 2024     | Sale 2,828,113.25 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 2,828,113.25        | 2,828,113.25 | 2,828,113.25     |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                        | Par Value or Shares | Cash         | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|--------------------------------------------------------------------|---------------------|--------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                    |                     |              |                  |                          |
| May 15, 2024<br>May 15, 2024  | Sale 1,776.66 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 1,776.66            | 1,776.66     | 1,776.66         |                          |
| May 15, 2024<br>May 15, 2024  | Sale 304.51 Units of BlackRock Liquidity FedFund<br>@ \$1.00       | 304.51              | 304.51       | 304.51           |                          |
| May 15, 2024<br>May 15, 2024  | Sale 1,420.44 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 1,420.44            | 1,420.44     | 1,420.44         |                          |
| May 17, 2024<br>May 17, 2024  | Sale 95,597.01 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 95,597.01           | 95,597.01    | 95,597.01        |                          |
| May 21, 2024<br>May 21, 2024  | Sale 225,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 225,000.00          | 225,000.00   | 225,000.00       |                          |
| May 22, 2024<br>May 22, 2024  | Sale 57,880.60 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 57,880.60           | 57,880.60    | 57,880.60        |                          |
| May 23, 2024<br>May 23, 2024  | Sale 246,739.41 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 246,739.41          | 246,739.41   | 246,739.41       |                          |
| May 30, 2024<br>May 30, 2024  | Sale 225,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 225,000.00          | 225,000.00   | 225,000.00       |                          |
| May 31, 2024<br>May 31, 2024  | Sale 2,846,795.45 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 2,846,795.45        | 2,846,795.45 | 2,846,795.45     |                          |
| May 31, 2024<br>May 31, 2024  | Sale 29,972.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 29,972.70           | 29,972.70    | 29,972.70        |                          |
| June 3, 2024<br>June 3, 2024  | Sale 191,416.52 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 191,416.52          | 191,416.52   | 191,416.52       |                          |
| June 3, 2024<br>June 3, 2024  | Sale 346,280.21 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 346,280.21          | 346,280.21   | 346,280.21       |                          |
| June 4, 2024<br>June 4, 2024  | Sale 4,983.63 Units of BlackRock Liquidity FedFund<br>@ \$1.00     | 4,983.63            | 4,983.63     | 4,983.63         |                          |
| June 5, 2024<br>June 5, 2024  | Sale 512,075.76 Units of BlackRock Liquidity<br>FedFund @ \$1.00   | 512,075.76          | 512,075.76   | 512,075.76       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                         | Par Value or Shares | Cash          | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|---------------------------------------------------------------------|---------------------|---------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                     |                     |               |                  |                          |
| June 7, 2024<br>June 7, 2024   | Sale 12,513,263.67 Units of BlackRock Liquidity<br>FedFund @ \$1.00 | 12,513,263.67       | 12,513,263.67 | 12,513,263.67    |                          |
| June 7, 2024<br>June 7, 2024   | Sale 606,393.78 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 606,393.78          | 606,393.78    | 606,393.78       |                          |
| June 7, 2024<br>June 7, 2024   | Sale 1,407.00 Units of BlackRock Liquidity FedFund<br>@ \$1.00      | 1,407.00            | 1,407.00      | 1,407.00         |                          |
| June 10, 2024<br>June 10, 2024 | Sale 2,000,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,000,000.00        | 2,000,000.00  | 2,000,000.00     |                          |
| June 10, 2024<br>June 10, 2024 | Sale 29,972.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 29,972.70           | 29,972.70     | 29,972.70        |                          |
| June 10, 2024<br>June 10, 2024 | Sale 2,000,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00  | 2,000,000.00        | 2,000,000.00  | 2,000,000.00     |                          |
| June 11, 2024<br>June 11, 2024 | Sale 125,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 125,000.00          | 125,000.00    | 125,000.00       |                          |
| June 11, 2024<br>June 11, 2024 | Sale 29,972.70 Units of BlackRock Liquidity<br>FedFund @ \$1.00     | 29,972.70           | 29,972.70     | 29,972.70        |                          |
| June 17, 2024<br>June 17, 2024 | Sale 1,431.33 Units of BlackRock Liquidity FedFund<br>@ \$1.00      | 1,431.33            | 1,431.33      | 1,431.33         |                          |
| June 17, 2024<br>June 17, 2024 | Sale 238.72 Units of BlackRock Liquidity FedFund<br>@ \$1.00        | 238.72              | 238.72        | 238.72           |                          |
| June 17, 2024<br>June 17, 2024 | Sale 134.30 Units of BlackRock Liquidity FedFund<br>@ \$1.00        | 134.30              | 134.30        | 134.30           |                          |
| June 17, 2024<br>June 17, 2024 | Sale 875,158.04 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 875,158.04          | 875,158.04    | 875,158.04       |                          |
| June 17, 2024<br>June 17, 2024 | Sale 26.14 Units of BlackRock Liquidity FedFund @<br>\$1.00         | 26.14               | 26.14         | 26.14            |                          |
| June 20, 2024<br>June 20, 2024 | Sale 150,000.00 Units of BlackRock Liquidity<br>FedFund @ \$1.00    | 150,000.00          | 150,000.00    | 150,000.00       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                            | Description                                                                                                                         | Par Value or Shares | Cash                    | Federal Tax Cost        | Realized<br>Gain or Loss |
|--------------------------------------------------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|-------------------------|-------------------------|--------------------------|
| <b>Sales (continued)</b>                                                 |                                                                                                                                     |                     |                         |                         |                          |
| June 20, 2024                                                            | Sale 135,107.70 Units of BlackRock Liquidity                                                                                        | 135,107.70          | 135,107.70              | 135,107.70              |                          |
| June 20, 2024                                                            | FedFund @ \$1.00                                                                                                                    |                     |                         |                         |                          |
| June 25, 2024                                                            | Sale 710,000.00 Units of BlackRock Liquidity                                                                                        | 710,000.00          | 710,000.00              | 710,000.00              |                          |
| June 25, 2024                                                            | FedFund @ \$1.00                                                                                                                    |                     |                         |                         |                          |
| June 25, 2024                                                            | Sale 7,954.28 Units of BlackRock Liquidity FedFund                                                                                  | 7,954.28            | 7,954.28                | 7,954.28                |                          |
| June 25, 2024                                                            | @ \$1.00                                                                                                                            |                     |                         |                         |                          |
| June 26, 2024                                                            | Sale 8,909.95 Units of BlackRock Liquidity FedFund                                                                                  | 8,909.95            | 8,909.95                | 8,909.95                |                          |
| June 26, 2024                                                            | @ \$1.00                                                                                                                            |                     |                         |                         |                          |
| <b>Total Sales</b>                                                       |                                                                                                                                     |                     | <b>\$97,277,012.71</b>  | <b>\$97,277,012.71</b>  | <b>\$0.00</b>            |
| <b>Total BlackRock Liquidity FedFund</b>                                 |                                                                                                                                     |                     | <b>\$199,360,417.34</b> | <b>\$199,360,417.34</b> | <b>\$0.00</b>            |
| <i>Goldman Sachs GQG Partners International Opportunities Fund</i>       |                                                                                                                                     |                     |                         |                         |                          |
| <b>Purchases</b>                                                         |                                                                                                                                     |                     |                         |                         |                          |
| June 6, 2024                                                             | Purchase 319,148.936 Units of Goldman Sachs                                                                                         | 319,148.936         | 7,500,000.00            | 7,500,000.00            |                          |
| June 7, 2024                                                             | GQG Partners International Opportunities Fund @<br>\$23.50                                                                          |                     |                         |                         |                          |
| <b>Total Purchases</b>                                                   |                                                                                                                                     |                     | <b>\$7,500,000.00</b>   | <b>\$7,500,000.00</b>   | <b>\$0.00</b>            |
| <b>Total Goldman Sachs GQG Partners International Opportunities Fund</b> |                                                                                                                                     |                     | <b>\$7,500,000.00</b>   | <b>\$7,500,000.00</b>   | <b>\$0.00</b>            |
| <i>International Growth and Income Fund</i>                              |                                                                                                                                     |                     |                         |                         |                          |
| <b>Purchases</b>                                                         |                                                                                                                                     |                     |                         |                         |                          |
| September 22, 2023                                                       | Cash Dividend 0.2292 USD International Growth and                                                                                   | 2,845.537           | 94,898.67               | 94,898.67               |                          |
| September 25, 2023                                                       | Income Fund For 414,043.07 Units Due on<br>09/25/23 With Ex Date 09/22/23 Reinvested<br>\$94,898.67 at \$33.35 For 2,845.537 Units  |                     |                         |                         |                          |
| December 19, 2023                                                        | Cash Dividend 0.1497 USD International Growth and                                                                                   | 1,766.937           | 62,408.22               | 62,408.22               |                          |
| December 20, 2023                                                        | Income Fund For 416,888.607 Units Due on<br>12/20/23 With Ex Date 12/19/23 Reinvested<br>\$62,408.22 at \$35.32 For 1,766.937 Units |                     |                         |                         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                          | Description                                                                                                                                                                     | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>                           |                                                                                                                                                                                 |                     |                       |                       |                          |
| March 22, 2024<br>March 25, 2024                       | Cash Dividend 0.2166 USD International Growth and Income Fund For 386,037.985 Units Due on 03/25/24 With Ex Date 03/22/24 Reinvested \$83,615.83 at \$37.61 For 2,223.234 Units | 2,223.234           | 83,615.83             | 83,615.83             |                          |
| June 21, 2024<br>June 24, 2024                         | Cash Dividend 0.4294 USD International Growth and Income Fund For 194,662.871 Units Due on 06/24/24 With Ex Date 06/21/24 Reinvested \$83,588.24 at \$37.57 For 2,224.867 Units | 2,224.867           | 83,588.24             | 83,588.24             |                          |
| <b>Total Purchases</b>                                 |                                                                                                                                                                                 |                     | <b>\$324,510.96</b>   | <b>\$324,510.96</b>   | <b>\$0.00</b>            |
| <b>Sales</b>                                           |                                                                                                                                                                                 |                     |                       |                       |                          |
| February 23, 2024<br>February 26, 2024                 | Sale 32,617.559 Units of International Growth and Income Fund @ \$36.79, Federal Long Term Gain of \$112,399.01                                                                 | 32,617.559          | 1,200,000.00          | 1,087,600.99          | 112,399.01               |
| June 5, 2024<br>June 6, 2024                           | Sale 193,598.348 Units of International Growth and Income Fund @ \$38.74, Federal Long Term Gain of \$1,039,921.04                                                              | 193,598.348         | 7,500,000.00          | 6,460,078.96          | 1,039,921.04             |
| <b>Total Sales</b>                                     |                                                                                                                                                                                 |                     | <b>\$8,700,000.00</b> | <b>\$7,547,679.95</b> | <b>\$1,152,320.05</b>    |
| <b>Total International Growth and Income Fund</b>      |                                                                                                                                                                                 |                     | <b>\$9,024,510.96</b> | <b>\$7,872,190.91</b> | <b>\$1,152,320.05</b>    |
| <i>United States Treasury Note/Bond 4% 31 Jan 2029</i> |                                                                                                                                                                                 |                     |                       |                       |                          |
| <b>Purchases</b>                                       |                                                                                                                                                                                 |                     |                       |                       |                          |
| January 19, 2024<br>January 31, 2024                   | Purchase 103,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 99.63%                                                                     | 103,000.00          | 102,616.24            | 102,616.24            |                          |
| January 22, 2024<br>January 31, 2024                   | Purchase 62,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 100.01%                                                                     | 62,000.00           | 62,005.04             | 62,005.04             |                          |
| January 22, 2024<br>January 31, 2024                   | Purchase 93,000.00 Par Value of United States Of Amer Treas Notes 4% Nts 31 Jan 2029 USD 'U-2029' @ 99.96%                                                                      | 93,000.00           | 92,966.84             | 92,966.84             |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date        | Description                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------------|-------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>         |                                                                                                                   |                     |            |                  |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 107,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.88% | 107,000.00          | 106,870.52 | 106,870.52       |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 80,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.72%  | 80,000.00           | 79,775.15  | 79,775.15        |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 114,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.69% | 114,000.00          | 113,643.30 | 113,643.30       |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 46,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.69%  | 46,000.00           | 45,855.48  | 45,855.48        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 92,000.00 Par Value of United States Of<br>Amer Treas Notes 4% Nts 31 Jan 2029 USD<br>'U-2029' @ 99.85%  | 92,000.00           | 91,859.84  | 91,859.84        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 45,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.86%                       | 45,000.00           | 44,935.17  | 44,935.17        |                          |
| January 24, 2024<br>January 31, 2024 | Purchase 184,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.83%                      | 184,000.00          | 183,690.41 | 183,690.41       |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 47,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                       | 47,000.00           | 46,823.75  | 46,823.75        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                       | 48,000.00           | 47,820.00  | 47,820.00        |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 102,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%                      | 102,000.00          | 101,936.25 | 101,936.25       |                          |
| January 25, 2024<br>January 31, 2024 | Purchase 10,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.92%                       | 10,000.00           | 9,991.80   | 9,991.80         |                          |
| January 26, 2024<br>January 31, 2024 | Purchase 193,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                      | 193,000.00          | 192,276.25 | 192,276.25       |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                       | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                   |                     |            |                  |                          |
| January 26, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.75%                                       | 48,000.00           | 47,880.00  | 47,880.00        |                          |
| January 26, 2024<br>January 31, 2024   | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.72%                                        | 4,000.00            | 3,988.91   | 3,988.91         |                          |
| January 29, 2024<br>January 31, 2024   | Purchase 96,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.94%                                       | 96,000.00           | 95,940.00  | 95,940.00        |                          |
| January 29, 2024<br>January 31, 2024   | Purchase 97,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.00%                                      | 97,000.00           | 97,000.00  | 97,000.00        |                          |
| January 29, 2024<br>January 31, 2024   | Purchase 48,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.63%                                       | 48,000.00           | 47,820.00  | 47,820.00        |                          |
| January 31, 2024<br>February 1, 2024   | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.24%<br>Paid Accrued Interest of \$0.44    | 4,000.00            | 4,009.69   | 4,009.69         |                          |
| January 31, 2024<br>February 1, 2024   | Purchase 92,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.47%<br>Paid Accrued Interest of \$10.11  | 92,000.00           | 92,431.25  | 92,431.25        |                          |
| February 2, 2024<br>February 6, 2024   | Purchase 4,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 100.05%<br>Paid Accrued Interest of \$2.64    | 4,000.00            | 4,001.88   | 4,001.88         |                          |
| February 12, 2024<br>February 13, 2024 | Purchase 591,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 99.45%<br>Paid Accrued Interest of \$844.29 | 591,000.00          | 587,767.96 | 587,767.96       |                          |
| February 13, 2024<br>February 14, 2024 | Purchase 198,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.87%<br>Paid Accrued Interest of \$304.62 | 198,000.00          | 195,764.76 | 195,764.76       |                          |
| February 13, 2024<br>February 15, 2024 | Purchase 199,000.00 Par Value of United States<br>Treasury Note/Bond 4% 31 Jan 2029 @ 98.58%<br>Paid Accrued Interest of \$328.02 | 199,000.00          | 196,176.98 | 196,176.98       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                    | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>           |                                                                                                                                |                     |                       |                       |                          |
| February 14, 2024<br>February 15, 2024 | Purchase 131,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.89%<br>Paid Accrued Interest of \$215.93 | 131,000.00          | 129,541.60            | 129,541.60            |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 22,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.81%<br>Paid Accrued Interest of \$38.68   | 22,000.00           | 21,738.75             | 21,738.75             |                          |
| February 14, 2024<br>February 16, 2024 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.96%<br>Paid Accrued Interest of \$10.55    | 6,000.00            | 5,937.89              | 5,937.89              |                          |
| February 15, 2024<br>February 20, 2024 | Purchase 25,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.02%<br>Paid Accrued Interest of \$54.95   | 25,000.00           | 24,755.85             | 24,755.85             |                          |
| February 20, 2024<br>February 22, 2024 | Purchase 8,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88%<br>Paid Accrued Interest of \$19.34    | 8,000.00            | 7,910.63              | 7,910.63              |                          |
| February 21, 2024<br>February 23, 2024 | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.92%<br>Paid Accrued Interest of \$42.97   | 17,000.00           | 16,816.05             | 16,816.05             |                          |
| February 21, 2024<br>February 23, 2024 | Purchase 9,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.66%<br>Paid Accrued Interest of \$22.75    | 9,000.00            | 8,879.41              | 8,879.41              |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 17,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.54%<br>Paid Accrued Interest of \$48.57   | 17,000.00           | 16,751.64             | 16,751.64             |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 24,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56%<br>Paid Accrued Interest of \$68.57   | 24,000.00           | 23,654.06             | 23,654.06             |                          |
| February 22, 2024<br>February 26, 2024 | Purchase 42,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.52%<br>Paid Accrued Interest of \$120.00  | 42,000.00           | 41,378.20             | 41,378.20             |                          |
| <b>Total Purchases</b>                 |                                                                                                                                |                     | <b>\$2,993,211.55</b> | <b>\$2,993,211.55</b> | <b>\$0.00</b>            |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date          | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                           |                                                                                                                                                                       |                     |            |                  |                          |
| February 13, 2024<br>February 14, 2024 | Sale 31,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.63% Received<br>Accrued Interest of \$47.69, Federal Short Term Loss of \$322.08     | 31,000.00           | 30,574.96  | 30,897.04        | -322.08                  |
| February 26, 2024<br>February 27, 2024 | Sale 262,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56%<br>Received Accrued Interest of \$777.36, Federal Short Term Loss of \$2,484.05 | 262,000.00          | 258,223.52 | 260,707.57       | -2,484.05                |
| February 26, 2024<br>February 27, 2024 | Sale 72,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.56% Received<br>Accrued Interest of \$213.63, Federal Short Term Loss of \$679.82    | 72,000.00           | 70,965.00  | 71,644.82        | -679.82                  |
| February 27, 2024<br>February 28, 2024 | Sale 196,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$603.08, Federal Short Term Loss of \$1,781.73 | 196,000.00          | 193,251.40 | 195,033.13       | -1,781.73                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94 | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.93 | 132,000.00          | 130,148.91 | 131,348.84       | -1,199.93                |
| February 27, 2024<br>February 28, 2024 | Sale 132,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60%<br>Received Accrued Interest of \$406.15, Federal Short Term Loss of \$1,199.94 | 132,000.00          | 130,148.91 | 131,348.85       | -1,199.94                |
| February 29, 2024<br>March 1, 2024     | Sale 66,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.60% Received                                                                         | 66,000.00           | 65,074.45  | 65,674.42        | -599.97                  |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                      |                     |            |                  |                          |
|                                  | Accrued Interest of \$217.58, Federal Short Term Loss of \$599.97                                                                                                    |                     |            |                  |                          |
| March 4, 2024<br>March 5, 2024   | Sale 570,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01% Received Accrued Interest of \$2,129.67, Federal Short Term Loss of \$2,806.21 | 570,000.00          | 564,381.99 | 567,188.20       | -2,806.21                |
| March 25, 2024<br>March 26, 2024 | Sale 256,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.01% Received Accrued Interest of \$1,547.25, Federal Short Term Loss of \$1,259.00 | 256,000.00          | 253,478.16 | 254,737.16       | -1,259.00                |
| March 25, 2024<br>March 26, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.02% Received Accrued Interest of \$1,033.52, Federal Short Term Loss of \$835.06   | 171,000.00          | 169,321.40 | 170,156.46       | -835.06                  |
| March 26, 2024<br>March 27, 2024 | Sale 171,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$1,052.31, Federal Short Term Loss of \$1,136.66 | 171,000.00          | 169,019.80 | 170,156.46       | -1,136.66                |
| March 26, 2024<br>March 27, 2024 | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.81% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$597.58      | 86,000.00           | 84,978.18  | 85,575.76        | -597.58                  |
| March 26, 2024<br>March 27, 2024 | Sale 86,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.84% Received Accrued Interest of \$529.23, Federal Short Term Loss of \$570.53      | 86,000.00           | 85,005.23  | 85,575.76        | -570.53                  |
| March 26, 2024<br>March 27, 2024 | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.86% Received Accrued Interest of \$1,058.46, Federal Short Term Loss of \$1,104.02 | 172,000.00          | 170,047.51 | 171,151.53       | -1,104.02                |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                | Description                                                                                                                                                          | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|--------------------------------------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                     |                                                                                                                                                                      |                     |                       |                       |                          |
| March 26, 2024<br>March 27, 2024                             | Sale 172,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.88% Received Accrued Interest of \$1,058.46, Federal Short Term Loss of \$1,086.53 | 172,000.00          | 170,065.00            | 171,151.53            | -1,086.53                |
| March 26, 2024<br>March 27, 2024                             | Sale 112,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 99.00% Received Accrued Interest of \$689.23, Federal Short Term Loss of \$570.60     | 112,000.00          | 110,876.90            | 111,447.50            | -570.60                  |
| March 26, 2024<br>March 27, 2024                             | Sale 111,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.91% Received Accrued Interest of \$683.08, Federal Short Term Loss of \$657.83     | 111,000.00          | 109,794.61            | 110,452.44            | -657.83                  |
| March 27, 2024<br>March 28, 2024                             | Sale 78,000.00 Par Value of United States Treasury Note/Bond 4% 31 Jan 2029 @ 98.91% Received Accrued Interest of \$488.57, Federal Short Term Loss of \$465.31      | 78,000.00           | 77,149.92             | 77,615.23             | -465.31                  |
| <b>Total Sales</b>                                           |                                                                                                                                                                      |                     | <b>\$2,972,654.76</b> | <b>\$2,993,211.55</b> | <b>-\$20,556.79</b>      |
| <b>Total United States Treasury Note/Bond 4% 31 Jan 2029</b> |                                                                                                                                                                      |                     | <b>\$5,965,866.31</b> | <b>\$5,986,423.10</b> | <b>-\$20,556.79</b>      |
| <i>United States Treasury Note/Bond 4.125% 31 Mar 2029</i>   |                                                                                                                                                                      |                     |                       |                       |                          |
| <b>Purchases</b>                                             |                                                                                                                                                                      |                     |                       |                       |                          |
| March 27, 2024<br>April 1, 2024                              | Purchase 76,000.00 Par Value of United States of Amer Treas Notes 0% Nts 31 Mar 2029 USD 'W-2029' @ 99.50% Paid Accrued Interest of \$8.57                           | 76,000.00           | 75,620.00             | 75,620.00             |                          |
| March 27, 2024<br>April 1, 2024                              | Purchase 238,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$26.82                                       | 238,000.00          | 236,810.00            | 236,810.00            |                          |
| March 27, 2024<br>April 1, 2024                              | Purchase 178,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.63% Paid Accrued Interest of \$20.06                                       | 178,000.00          | 177,332.50            | 177,332.50            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                |                     |            |                  |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 240,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$27.05 | 240,000.00          | 238,800.00 | 238,800.00       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,400.00 | 119,400.00       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 109,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.60% Paid Accrued Interest of \$12.28 | 109,000.00          | 108,561.83 | 108,561.83       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 118,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.51% Paid Accrued Interest of \$13.30 | 118,000.00          | 117,420.61 | 117,420.61       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.41% Paid Accrued Interest of \$9.35   | 83,000.00           | 82,509.43  | 82,509.43        |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 83,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44% Paid Accrued Interest of \$9.35   | 83,000.00           | 82,537.09  | 82,537.09        |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.44% Paid Accrued Interest of \$18.60 | 165,000.00          | 164,079.76 | 164,079.76       |                          |
| March 25, 2024<br>April 1, 2024 | Purchase 165,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$18.60 | 165,000.00          | 164,373.47 | 164,373.47       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 166,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.46% Paid Accrued Interest of \$18.71 | 166,000.00          | 165,111.09 | 165,111.09       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 166,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.47% Paid Accrued Interest of \$18.71 | 166,000.00          | 165,121.86 | 165,121.86       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date   | Description                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|---------------------------------|--------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>    |                                                                                                                                |                     |            |                  |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.51% Paid Accrued Interest of \$12.17 | 108,000.00          | 107,472.11 | 107,472.11       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,568.62 | 119,568.62       |                          |
| March 25, 2024<br>April 1, 2024 | Purchase 248,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.62% Paid Accrued Interest of \$27.95 | 248,000.00          | 247,058.30 | 247,058.30       |                          |
| March 26, 2024<br>April 1, 2024 | Purchase 123,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.43% Paid Accrued Interest of \$13.86 | 123,000.00          | 122,300.34 | 122,300.34       |                          |
| March 28, 2024<br>April 1, 2024 | Purchase 91,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.65% Paid Accrued Interest of \$10.26  | 91,000.00           | 90,680.08  | 90,680.08        |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,400.00 | 119,400.00       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.50% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,400.00 | 119,400.00       |                          |
| March 27, 2024<br>April 1, 2024 | Purchase 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.64% Paid Accrued Interest of \$13.52 | 120,000.00          | 119,573.35 | 119,573.35       |                          |
| April 3, 2024<br>April 5, 2024  | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.90% Paid Accrued Interest of \$6.76   | 12,000.00           | 11,867.81  | 11,867.81        |                          |
| April 3, 2024<br>April 5, 2024  | Purchase 7,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 99.06% Paid Accrued Interest of \$3.94    | 7,000.00            | 6,934.10   | 6,934.10         |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                         | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                                                                     |                     |                       |                       |                          |
| April 10, 2024                | Purchase 212,000.00 Par Value of United States                                                                                      | 212,000.00          | 207,627.50            | 207,627.50            |                          |
| April 11, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.94% Paid Accrued Interest of \$262.83                                                 |                     |                       |                       |                          |
| April 17, 2024                | Purchase 16,000.00 Par Value of United States                                                                                       | 16,000.00           | 15,652.50             | 15,652.50             |                          |
| April 19, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.83% Paid Accrued Interest of \$34.26                                                  |                     |                       |                       |                          |
| <b>Total Purchases</b>        |                                                                                                                                     |                     | <b>\$3,185,212.35</b> | <b>\$3,185,212.35</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                                                                                                     |                     |                       |                       |                          |
| April 22, 2024                | Sale 245,000.00 Par Value of United States                                                                                          | 245,000.00          | 239,126.79            | 243,563.38            | -4,436.59                |
| April 23, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.60% Received Accrued Interest of \$635.09,<br>Federal Short Term Loss of \$4,436.59   |                     |                       |                       |                          |
| April 24, 2024                | Sale 365,000.00 Par Value of United States                                                                                          | 365,000.00          | 356,336.48            | 362,859.70            | -6,523.22                |
| April 25, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.63% Received Accrued Interest of \$1,028.43,<br>Federal Short Term Loss of \$6,523.22 |                     |                       |                       |                          |
| April 25, 2024                | Sale 120,000.00 Par Value of United States                                                                                          | 120,000.00          | 117,154.69            | 119,296.34            | -2,141.65                |
| April 26, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.63% Received Accrued Interest of \$351.64,<br>Federal Short Term Loss of \$2,141.65   |                     |                       |                       |                          |
| April 25, 2024                | Sale 120,000.00 Par Value of United States                                                                                          | 120,000.00          | 117,192.19            | 119,296.34            | -2,104.15                |
| April 26, 2024                | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$351.64,<br>Federal Short Term Loss of \$2,104.15   |                     |                       |                       |                          |
| April 25, 2024                | Sale 33,000.00 Par Value of United States Treasury                                                                                  | 33,000.00           | 32,225.27             | 32,806.50             | -581.23                  |
| April 26, 2024                | Note/Bond 4.125% 31 Mar 2029 @ 97.65%<br>Received Accrued Interest of \$96.70, Federal Short<br>Term Loss of \$581.23               |                     |                       |                       |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                        |                     |            |                  |                          |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,418.21 | 120,000.00          | 116,878.13 | 119,296.34       | -2,418.21                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.41% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,410.30 | 120,000.00          | 116,886.04 | 119,296.34       | -2,410.30                |
| April 25, 2024<br>April 26, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.66% Received Accrued Interest of \$351.64, Federal Short Term Loss of \$2,104.16 | 120,000.00          | 117,192.19 | 119,296.35       | -2,104.16                |
| April 25, 2024<br>April 26, 2024 | Sale 48,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.40% Received Accrued Interest of \$140.66, Federal Short Term Loss of \$967.28    | 48,000.00           | 46,751.25  | 47,718.53        | -967.28                  |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.66% Received Accrued Interest of \$392.21, Federal Short Term Loss of \$2,099.46 | 120,000.00          | 117,196.88 | 119,296.34       | -2,099.46                |
| April 26, 2024<br>April 29, 2024 | Sale 60,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.53% Received Accrued Interest of \$196.11, Federal Short Term Loss of \$1,129.42  | 60,000.00           | 58,518.75  | 59,648.17        | -1,129.42                |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 97.54% Received Accrued Interest of \$392.21, Federal Short Term Loss of \$2,253.11 | 120,000.00          | 117,043.23 | 119,296.34       | -2,253.11                |
| April 26, 2024<br>April 29, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @                                                                                     | 121,000.00          | 118,164.06 | 120,290.48       | -2,126.42                |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                                     | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                                 |                     |            |                  |                          |
|                                  | 97.66% Received Accrued Interest of \$395.48,<br>Federal Short Term Loss of \$2,126.42                                                                                          |                     |            |                  |                          |
| April 26, 2024<br>April 29, 2024 | Sale 45,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 97.51%<br>Received Accrued Interest of \$147.08, Federal Short<br>Term Loss of \$857.62    | 45,000.00           | 43,878.52  | 44,736.14        | -857.62                  |
| April 26, 2024<br>April 29, 2024 | Sale 50,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 97.51%<br>Received Accrued Interest of \$163.42, Federal Short<br>Term Loss of \$952.90    | 50,000.00           | 48,753.91  | 49,706.81        | -952.90                  |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$392.21,<br>Federal Short Term Loss of \$2,104.15 | 120,000.00          | 117,192.19 | 119,296.34       | -2,104.15                |
| April 26, 2024<br>April 29, 2024 | Sale 120,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.66% Received Accrued Interest of \$392.21,<br>Federal Short Term Loss of \$2,104.20 | 120,000.00          | 117,192.14 | 119,296.34       | -2,104.20                |
| April 29, 2024<br>April 30, 2024 | Sale 33,000.00 Par Value of United States Treasury<br>Note/Bond 4.125% 31 Mar 2029 @ 97.63%<br>Received Accrued Interest of \$111.58, Federal Short<br>Term Loss of \$590.25    | 33,000.00           | 32,216.25  | 32,806.50        | -590.25                  |
| April 29, 2024<br>April 30, 2024 | Sale 111,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.65% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,955.02 | 111,000.00          | 108,394.10 | 110,349.12       | -1,955.02                |
| April 29, 2024<br>April 30, 2024 | Sale 111,000.00 Par Value of United States<br>Treasury Note/Bond 4.125% 31 Mar 2029 @<br>97.62% Received Accrued Interest of \$375.31,<br>Federal Short Term Loss of \$1,989.89 | 111,000.00          | 108,359.22 | 110,349.11       | -1,989.89                |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                            | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                        |                     |            |                  |                          |
| May 22, 2024<br>May 23, 2024  | Sale 114,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.47% Received Accrued Interest of \$680.96, Federal Short Term Loss of \$1,077.15 | 114,000.00          | 112,254.38 | 113,331.53       | -1,077.15                |
| May 24, 2024<br>May 28, 2024  | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.23% Received Accrued Interest of \$405.29, Federal Short Term Loss of \$735.06    | 62,000.00           | 60,901.39  | 61,636.45        | -735.06                  |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.36% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,328.46 | 126,000.00          | 123,932.69 | 125,261.15       | -1,328.46                |
| May 28, 2024<br>May 29, 2024  | Sale 62,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.36% Received Accrued Interest of \$412.27, Federal Short Term Loss of \$653.70    | 62,000.00           | 60,982.75  | 61,636.45        | -653.70                  |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.15% Received Accrued Interest of \$837.85, Federal Short Term Loss of \$1,587.12 | 126,000.00          | 123,674.03 | 125,261.15       | -1,587.12                |
| May 28, 2024<br>May 29, 2024  | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.19% Received Accrued Interest of \$418.92, Federal Short Term Loss of \$768.90    | 63,000.00           | 61,861.68  | 62,630.58        | -768.90                  |
| May 28, 2024<br>May 29, 2024  | Sale 76,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @ 98.11% Received Accrued Interest of \$505.37, Federal Short Term Loss of \$990.60    | 76,000.00           | 74,563.75  | 75,554.35        | -990.60                  |
| May 28, 2024<br>May 29, 2024  | Sale 147,000.00 Par Value of United States Treasury Note/Bond 4.125% 31 Mar 2029 @                                                                                     | 147,000.00          | 144,863.91 | 146,138.02       | -1,274.11                |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                    | Description                                                                                                                       | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                         |                                                                                                                                   |                     |                       |                       |                          |
|                                                                  | 98.55% Received Accrued Interest of \$977.49,<br>Federal Short Term Loss of \$1,274.11                                            |                     |                       |                       |                          |
| May 28, 2024                                                     | Sale 126,000.00 Par Value of United States                                                                                        | 126,000.00          | 123,674.03            | 125,261.16            | -1,587.13                |
| May 29, 2024                                                     | Treasury Note/Bond 4.125% 31 Mar 2029 @<br>98.15% Received Accrued Interest of \$837.85,<br>Federal Short Term Loss of \$1,587.13 |                     |                       |                       |                          |
| <b>Total Sales</b>                                               |                                                                                                                                   |                     | <b>\$3,133,360.89</b> | <b>\$3,185,212.35</b> | <b>-\$51,851.46</b>      |
| <b>Total United States Treasury Note/Bond 4.125% 31 Mar 2029</b> |                                                                                                                                   |                     | <b>\$6,318,573.24</b> | <b>\$6,370,424.70</b> | <b>-\$51,851.46</b>      |
| <i>United States Treasury Note/Bond 4.25% 28 Feb 2029</i>        |                                                                                                                                   |                     |                       |                       |                          |
| <b>Purchases</b>                                                 |                                                                                                                                   |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 115,000.00 Par Value of USA Treasury Nts                                                                                 | 115,000.00          | 114,794.96            | 114,794.96            |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.82%                                                                                        |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 58,000.00 Par Value of USA Treasury Nts                                                                                  | 58,000.00           | 57,819.17             | 57,819.17             |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.69%                                                                                        |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 257,000.00 Par Value of USA Treasury Nts                                                                                 | 257,000.00          | 256,267.92            | 256,267.92            |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.72%                                                                                        |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 71,000.00 Par Value of USA Treasury Nts                                                                                  | 71,000.00           | 70,800.58             | 70,800.58             |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.72%                                                                                        |                     |                       |                       |                          |
| February 27, 2024                                                | Purchase 192,000.00 Par Value of USA Treasury Nts                                                                                 | 192,000.00          | 191,520.00            | 191,520.00            |                          |
| February 29, 2024                                                | 4.25% Nts 28 Feb 2029 USD'V-2029' @ 99.75%                                                                                        |                     |                       |                       |                          |
| February 27, 2024                                                | Purchase 129,000.00 Par Value of United States                                                                                    | 129,000.00          | 128,677.50            | 128,677.50            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                                                                     |                     |                       |                       |                          |
| February 26, 2024                                                | Purchase 115,000.00 Par Value of United States                                                                                    | 115,000.00          | 114,782.16            | 114,782.16            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81%                                                                                     |                     |                       |                       |                          |
| February 27, 2024                                                | Purchase 194,000.00 Par Value of United States                                                                                    | 194,000.00          | 193,515.00            | 193,515.00            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                                                                     |                     |                       |                       |                          |
| February 28, 2024                                                | Purchase 314,000.00 Par Value of United States                                                                                    | 314,000.00          | 313,509.38            | 313,509.38            |                          |
| February 29, 2024                                                | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.84%                                                                                     |                     |                       |                       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                         | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                     |                     |            |                  |                          |
| February 27, 2024             | Purchase 129,000.00 Par Value of United States                                      | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| February 29, 2024             | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                       |                     |            |                  |                          |
| February 27, 2024             | Purchase 129,000.00 Par Value of United States                                      | 129,000.00          | 128,677.50 | 128,677.50       |                          |
| February 29, 2024             | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%                                       |                     |            |                  |                          |
| February 29, 2024             | Purchase 65,000.00 Par Value of United States                                       | 65,000.00           | 64,837.50  | 64,837.50        |                          |
| March 1, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%<br>Paid Accrued Interest of \$7.51    |                     |            |                  |                          |
| February 29, 2024             | Purchase 110,000.00 Par Value of United States                                      | 110,000.00          | 109,725.00 | 109,725.00       |                          |
| March 1, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.75%<br>Paid Accrued Interest of \$12.70   |                     |            |                  |                          |
| February 29, 2024             | Purchase 79,000.00 Par Value of United States                                       | 79,000.00           | 79,033.95  | 79,033.95        |                          |
| March 1, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.04% Paid Accrued Interest of \$9.12   |                     |            |                  |                          |
| February 29, 2024             | Purchase 102,000.00 Par Value of United States                                      | 102,000.00          | 102,000.00 | 102,000.00       |                          |
| March 1, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.00% Paid Accrued Interest of \$11.78  |                     |            |                  |                          |
| March 4, 2024                 | Purchase 560,000.00 Par Value of United States                                      | 560,000.00          | 560,962.50 | 560,962.50       |                          |
| March 5, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.17% Paid Accrued Interest of \$323.37 |                     |            |                  |                          |
| March 4, 2024                 | Purchase 75,000.00 Par Value of United States                                       | 75,000.00           | 75,146.48  | 75,146.48        |                          |
| March 6, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.20% Paid Accrued Interest of \$51.97  |                     |            |                  |                          |
| March 5, 2024                 | Purchase 32,000.00 Par Value of United States                                       | 32,000.00           | 32,165.00  | 32,165.00        |                          |
| March 7, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.52% Paid Accrued Interest of \$25.87  |                     |            |                  |                          |
| March 6, 2024                 | Purchase 18,000.00 Par Value of United States                                       | 18,000.00           | 18,109.69  | 18,109.69        |                          |
| March 8, 2024                 | Treasury Note/Bond 4.25% 28 Feb 2029 @<br>100.61% Paid Accrued Interest of \$16.63  |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                          | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                                                      |                     |                       |                       |                          |
| March 7, 2024<br>March 11, 2024  | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.68% Paid Accrued Interest of \$13.97                                        | 11,000.00           | 11,074.34             | 11,074.34             |                          |
| March 14, 2024<br>March 18, 2024 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.82% Paid Accrued Interest of \$12.47                                          | 6,000.00            | 5,989.46              | 5,989.46              |                          |
| March 20, 2024<br>March 22, 2024 | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.81% Paid Accrued Interest of \$15.24                                          | 6,000.00            | 5,988.52              | 5,988.52              |                          |
| March 21, 2024<br>March 25, 2024 | Purchase 12,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.99% Paid Accrued Interest of \$34.65                                         | 12,000.00           | 11,999.06             | 11,999.06             |                          |
| <b>Total Purchases</b>           |                                                                                                                                                                      |                     | <b>\$2,776,073.17</b> | <b>\$2,776,073.17</b> | <b>\$0.00</b>            |
| <b>Sales</b>                     |                                                                                                                                                                      |                     |                       |                       |                          |
| March 26, 2024<br>March 27, 2024 | Sale 125,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 99.98% Received Accrued Interest of \$389.78, Federal Short Term Gain of \$108.90  | 125,000.00          | 124,977.25            | 124,868.35            | 108.90                   |
| March 26, 2024<br>March 27, 2024 | Sale 119,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.06% Received Accrued Interest of \$371.07, Federal Short Term Gain of \$200.64 | 119,000.00          | 119,075.31            | 118,874.67            | 200.64                   |
| March 27, 2024<br>March 28, 2024 | Sale 240,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$776.09, Federal Short Term Gain of \$426.20 | 240,000.00          | 240,173.44            | 239,747.24            | 426.20                   |
| March 27, 2024<br>March 28, 2024 | Sale 180,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.19% Received Accrued Interest of \$582.07, Federal Short Term Gain of \$539.22 | 180,000.00          | 180,349.65            | 179,810.43            | 539.22                   |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                       |                     |            |                  |                          |
| March 27, 2024<br>March 28, 2024 | Sale 242,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$782.55, Federal Short Term Gain of \$425.03  | 242,000.00          | 242,170.16 | 241,745.13       | 425.03                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$212.52  | 121,000.00          | 121,085.08 | 120,872.56       | 212.52                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.21% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$382.66  | 121,000.00          | 121,255.23 | 120,872.57       | 382.66                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$214.88  | 121,000.00          | 121,087.44 | 120,872.56       | 214.88                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.21% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$387.39  | 121,000.00          | 121,259.96 | 120,872.57       | 387.39                   |
| March 27, 2024<br>March 28, 2024 | Sale 121,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 100.07% Received Accrued Interest of \$391.28, Federal Short Term Gain of \$212.52  | 121,000.00          | 121,085.08 | 120,872.56       | 212.52                   |
| April 22, 2024<br>April 23, 2024 | Sale 151,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.17% Received Accrued Interest of \$941.70, Federal Short Term Loss of \$2,604.30 | 151,000.00          | 148,236.66 | 150,840.96       | -2,604.30                |
| April 22, 2024<br>April 23, 2024 | Sale 152,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.23%                                                                              | 152,000.00          | 149,309.85 | 151,839.91       | -2,530.06                |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                                                             | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>         |                                                                                                                                                                         |                     |            |                  |                          |
|                                  | Received Accrued Interest of \$947.93, Federal Short Term Loss of \$2,530.06                                                                                            |                     |            |                  |                          |
| April 22, 2024<br>April 23, 2024 | Sale 77,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.20% Received Accrued Interest of \$480.20, Federal Short Term Loss of \$1,301.34    | 77,000.00           | 75,617.57  | 76,918.91        | -1,301.34                |
| April 23, 2024<br>April 24, 2024 | Sale 154,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.14% Received Accrued Interest of \$978.19, Federal Short Term Loss of \$2,709.38   | 154,000.00          | 151,128.43 | 153,837.81       | -2,709.38                |
| April 24, 2024<br>April 25, 2024 | Sale 155,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.22% Received Accrued Interest of \$1,002.45, Federal Short Term Loss of \$2,595.54 | 155,000.00          | 152,241.21 | 154,836.75       | -2,595.54                |
| April 24, 2024<br>April 25, 2024 | Sale 156,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.23% Received Accrued Interest of \$1,008.91, Federal Short Term Loss of \$2,590.07 | 156,000.00          | 153,245.63 | 155,835.70       | -2,590.07                |
| April 24, 2024<br>April 25, 2024 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.19% Received Accrued Interest of \$1,021.85, Federal Short Term Loss of \$2,697.82 | 158,000.00          | 155,135.78 | 157,833.60       | -2,697.82                |
| April 24, 2024<br>April 25, 2024 | Sale 81,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.24% Received Accrued Interest of \$523.86, Federal Short Term Loss of \$1,336.78    | 81,000.00           | 79,577.91  | 80,914.69        | -1,336.78                |
| April 24, 2024<br>April 25, 2024 | Sale 158,000.00 Par Value of United States Treasury Note/Bond 4.25% 28 Feb 2029 @ 98.20% Received Accrued Interest of \$1,021.85, Federal Short Term Loss of \$2,685.00 | 158,000.00          | 155,148.59 | 157,833.59       | -2,685.00                |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                   | Description                                                                                                           | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-----------------------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                        |                                                                                                                       |                     |                       |                       |                          |
| April 25, 2024                                                  | Sale 26,000.00 Par Value of United States Treasury                                                                    | 26,000.00           | 25,537.89             | 25,972.61             | -434.72                  |
| April 26, 2024                                                  | Note/Bond 4.25% 28 Feb 2029 @ 98.22% Received<br>Accrued Interest of \$171.15, Federal Short Term<br>Loss of \$434.72 |                     |                       |                       |                          |
| <b>Total Sales</b>                                              |                                                                                                                       |                     | <b>\$2,757,698.12</b> | <b>\$2,776,073.17</b> | <b>-\$18,375.05</b>      |
| <b>Total United States Treasury Note/Bond 4.25% 28 Feb 2029</b> |                                                                                                                       |                     | <b>\$5,533,771.29</b> | <b>\$5,552,146.34</b> | <b>-\$18,375.05</b>      |
| <i>United States Treasury Note/Bond 4.5% 31 May 2029</i>        |                                                                                                                       |                     |                       |                       |                          |
| <b>Purchases</b>                                                |                                                                                                                       |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 121,000.00 Par Value of United States                                                                        | 121,000.00          | 121,107.34            | 121,107.34            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 100.09%                                                                         |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 124,000.00 Par Value of United States                                                                        | 124,000.00          | 123,835.22            | 123,835.22            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                                          |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 121,000.00 Par Value of United States                                                                        | 121,000.00          | 120,839.20            | 120,839.20            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                                          |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 141,000.00 Par Value of United States                                                                        | 141,000.00          | 141,381.36            | 141,381.36            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 100.27%                                                                         |                     |                       |                       |                          |
| May 28, 2024                                                    | Purchase 121,000.00 Par Value of United States                                                                        | 121,000.00          | 120,839.20            | 120,839.20            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.87%                                                                          |                     |                       |                       |                          |
| May 29, 2024                                                    | Purchase 249,000.00 Par Value of United States                                                                        | 249,000.00          | 247,521.58            | 247,521.58            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                                                          |                     |                       |                       |                          |
| May 29, 2024                                                    | Purchase 125,000.00 Par Value of United States                                                                        | 125,000.00          | 124,267.58            | 124,267.58            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.41%                                                                          |                     |                       |                       |                          |
| May 29, 2024                                                    | Purchase 500,000.00 Par Value of United States                                                                        | 500,000.00          | 496,875.00            | 496,875.00            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.38%                                                                          |                     |                       |                       |                          |
| May 30, 2024                                                    | Purchase 62,000.00 Par Value of United States                                                                         | 62,000.00           | 61,818.01             | 61,818.01             |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                                                          |                     |                       |                       |                          |
| May 30, 2024                                                    | Purchase 251,000.00 Par Value of United States                                                                        | 251,000.00          | 250,294.06            | 250,294.06            |                          |
| May 31, 2024                                                    | Treasury Note/Bond 4.5% 31 May 2029 @ 99.72%                                                                          |                     |                       |                       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                    |                     |            |                  |                          |
| May 30, 2024                  | Purchase 125,000.00 Par Value of United States                                     | 125,000.00          | 124,638.67 | 124,638.67       |                          |
| May 31, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.71%                                       |                     |            |                  |                          |
| May 28, 2024                  | Purchase 73,000.00 Par Value of United States                                      | 73,000.00           | 72,870.69  | 72,870.69        |                          |
| May 31, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.82%                                       |                     |            |                  |                          |
| May 28, 2024                  | Purchase 61,000.00 Par Value of United States                                      | 61,000.00           | 60,945.94  | 60,945.94        |                          |
| May 31, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.91%                                       |                     |            |                  |                          |
| May 28, 2024                  | Purchase 60,000.00 Par Value of United States                                      | 60,000.00           | 60,053.23  | 60,053.23        |                          |
| May 31, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.09%                                      |                     |            |                  |                          |
| May 24, 2024                  | Purchase 60,000.00 Par Value of United States                                      | 60,000.00           | 59,973.41  | 59,973.41        |                          |
| May 31, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.96%                                       |                     |            |                  |                          |
| May 31, 2024                  | Purchase 117,000.00 Par Value of United States                                     | 117,000.00          | 116,990.86 | 116,990.86       |                          |
| June 3, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.99%<br>Paid Accrued Interest of \$43.16   |                     |            |                  |                          |
| May 31, 2024                  | Purchase 121,000.00 Par Value of United States                                     | 121,000.00          | 120,896.02 | 120,896.02       |                          |
| June 3, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.91%<br>Paid Accrued Interest of \$44.63   |                     |            |                  |                          |
| May 31, 2024                  | Purchase 120,000.00 Par Value of United States                                     | 120,000.00          | 119,878.13 | 119,878.13       |                          |
| June 3, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.90%<br>Paid Accrued Interest of \$44.26   |                     |            |                  |                          |
| May 31, 2024                  | Purchase 242,000.00 Par Value of United States                                     | 242,000.00          | 241,792.03 | 241,792.03       |                          |
| June 3, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.91%<br>Paid Accrued Interest of \$89.26   |                     |            |                  |                          |
| June 3, 2024                  | Purchase 257,000.00 Par Value of United States                                     | 257,000.00          | 257,291.13 | 257,291.13       |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$126.39 |                     |            |                  |                          |
| June 3, 2024                  | Purchase 129,000.00 Par Value of United States                                     | 129,000.00          | 129,141.09 | 129,141.09       |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.11%<br>Paid Accrued Interest of \$63.44  |                     |            |                  |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                        | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>  |                                                                                    |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 128,000.00 Par Value of United States                                     | 128,000.00          | 128,100.00            | 128,100.00            |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.08%<br>Paid Accrued Interest of \$62.95  |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 8,000.00 Par Value of United States                                       | 8,000.00            | 8,027.19              | 8,027.19              |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.34%<br>Paid Accrued Interest of \$3.93   |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 10,000.00 Par Value of United States                                      | 10,000.00           | 10,037.11             | 10,037.11             |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.37%<br>Paid Accrued Interest of \$4.92   |                     |                       |                       |                          |
| June 3, 2024                  | Purchase 65,000.00 Par Value of United States                                      | 65,000.00           | 64,837.50             | 64,837.50             |                          |
| June 4, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 99.75%<br>Paid Accrued Interest of \$31.97   |                     |                       |                       |                          |
| June 4, 2024                  | Purchase 5,000.00 Par Value of United States                                       | 5,000.00            | 5,034.38              | 5,034.38              |                          |
| June 5, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.69%<br>Paid Accrued Interest of \$3.07   |                     |                       |                       |                          |
| June 5, 2024                  | Purchase 132,000.00 Par Value of United States                                     | 132,000.00          | 132,660.00            | 132,660.00            |                          |
| June 6, 2024                  | Treasury Note/Bond 4.5% 31 May 2029 @ 100.50%<br>Paid Accrued Interest of \$97.38  |                     |                       |                       |                          |
| June 10, 2024                 | Purchase 84,000.00 Par Value of United States                                      | 84,000.00           | 84,420.00             | 84,420.00             |                          |
| June 11, 2024                 | Treasury Note/Bond 4.5% 31 May 2029 @ 100.50%<br>Paid Accrued Interest of \$113.61 |                     |                       |                       |                          |
| June 10, 2024                 | Purchase 5,000.00 Par Value of United States                                       | 5,000.00            | 5,003.71              | 5,003.71              |                          |
| June 11, 2024                 | Treasury Note/Bond 4.5% 31 May 2029 @ 100.07%<br>Paid Accrued Interest of \$6.76   |                     |                       |                       |                          |
| June 12, 2024                 | Purchase 286,000.00 Par Value of United States                                     | 286,000.00          | 288,681.25            | 288,681.25            |                          |
| June 13, 2024                 | Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Paid Accrued Interest of \$457.13 |                     |                       |                       |                          |
| <b>Total Purchases</b>        |                                                                                    |                     | <b>\$3,900,050.89</b> | <b>\$3,900,050.89</b> | <b>\$0.00</b>            |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                              | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                   |                                                                                                                                                                          |                     |            |                  |                          |
| June 14, 2024<br>June 17, 2024 | Sale 210,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.23%<br>Received Accrued Interest of \$438.93, Federal Short Term Gain of \$2,750.87 | 210,000.00          | 212,592.19 | 209,841.32       | 2,750.87                 |
| June 21, 2024<br>June 24, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.94%<br>Received Accrued Interest of \$371.80, Federal Short Term Gain of \$1,276.84 | 126,000.00          | 127,181.64 | 125,904.80       | 1,276.84                 |
| June 21, 2024<br>June 24, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.95%<br>Received Accrued Interest of \$371.80, Federal Short Term Gain of \$1,290.80 | 126,000.00          | 127,195.60 | 125,904.80       | 1,290.80                 |
| June 24, 2024<br>June 25, 2024 | Sale 202,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.97%<br>Received Accrued Interest of \$620.90, Federal Short Term Gain of \$2,115.21 | 202,000.00          | 203,962.57 | 201,847.36       | 2,115.21                 |
| June 24, 2024<br>June 25, 2024 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99%<br>Received Accrued Interest of \$193.65, Federal Short Term Gain of \$673.65    | 63,000.00           | 63,626.05  | 62,952.40        | 673.65                   |
| June 24, 2024<br>June 25, 2024 | Sale 6,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.99%<br>Received Accrued Interest of \$18.44, Federal Short Term Gain of \$64.06       | 6,000.00            | 6,059.53   | 5,995.47         | 64.06                    |
| June 25, 2024<br>June 26, 2024 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.02%<br>Received Accrued Interest of \$402.79, Federal Short Term Gain of \$1,374.74 | 126,000.00          | 127,279.53 | 125,904.79       | 1,374.74                 |
| June 25, 2024<br>June 26, 2024 | Sale 12,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 101.01%                                                                                  | 12,000.00           | 12,121.41  | 11,990.93        | 130.48                   |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date  | Description                                                                                                                                                                    | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|--------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>       |                                                                                                                                                                                |                     |            |                  |                          |
|                                | Received Accrued Interest of \$38.36, Federal Short<br>Term Gain of \$130.48                                                                                                   |                     |            |                  |                          |
| June 25, 2024<br>June 26, 2024 | Sale 63,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 31 May 2029 @ 100.95%<br>Received Accrued Interest of \$201.39, Federal Short<br>Term Gain of \$645.38    | 63,000.00           | 63,597.78  | 62,952.40        | 645.38                   |
| June 26, 2024<br>June 27, 2024 | Sale 189,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.84%<br>Received Accrued Interest of \$627.42, Federal Short<br>Term Gain of \$1,736.61 | 189,000.00          | 190,593.80 | 188,857.19       | 1,736.61                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$418.28, Federal Short<br>Term Gain of \$1,005.42 | 126,000.00          | 126,910.22 | 125,904.80       | 1,005.42                 |
| June 26, 2024<br>June 27, 2024 | Sale 63,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$209.14, Federal Short<br>Term Gain of \$502.71    | 63,000.00           | 63,455.11  | 62,952.40        | 502.71                   |
| June 26, 2024<br>June 27, 2024 | Sale 63,000.00 Par Value of United States Treasury<br>Note/Bond 4.5% 31 May 2029 @ 100.70%<br>Received Accrued Interest of \$209.14, Federal Short<br>Term Gain of \$491.25    | 63,000.00           | 63,443.65  | 62,952.40        | 491.25                   |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.74%<br>Received Accrued Interest of \$418.28, Federal Short<br>Term Gain of \$1,029.06 | 126,000.00          | 126,933.86 | 125,904.80       | 1,029.06                 |
| June 26, 2024<br>June 27, 2024 | Sale 126,000.00 Par Value of United States<br>Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$418.28, Federal Short<br>Term Gain of \$1,001.27 | 126,000.00          | 126,906.06 | 125,904.79       | 1,001.27                 |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                  | Description                                                                                                                                                              | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                       |                                                                                                                                                                          |                     |                       |                       |                          |
| June 26, 2024<br>June 27, 2024                                 | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.72%<br>Received Accrued Interest of \$418.28, Federal Short Term Gain of \$1,005.43 | 126,000.00          | 126,910.23            | 125,904.80            | 1,005.43                 |
| June 27, 2024<br>June 28, 2024                                 | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.61%<br>Received Accrued Interest of \$216.89, Federal Short Term Gain of \$429.04    | 63,000.00           | 63,381.44             | 62,952.40             | 429.04                   |
| June 27, 2024<br>June 28, 2024                                 | Sale 189,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.78%<br>Received Accrued Interest of \$650.66, Federal Short Term Gain of \$1,608.92 | 189,000.00          | 190,466.11            | 188,857.19            | 1,608.92                 |
| June 27, 2024<br>June 28, 2024                                 | Sale 252,000.00 Par Value of United States Treasury Note/Bond 4.5% 31 May 2029 @ 100.80%<br>Received Accrued Interest of \$867.54, Federal Short Term Gain of \$2,205.12 | 252,000.00          | 254,014.70            | 251,809.58            | 2,205.12                 |
| <b>Total Sales</b>                                             |                                                                                                                                                                          |                     | <b>\$2,276,631.48</b> | <b>\$2,255,294.62</b> | <b>\$21,336.86</b>       |
| <b>Total United States Treasury Note/Bond 4.5% 31 May 2029</b> |                                                                                                                                                                          |                     | <b>\$6,176,682.37</b> | <b>\$6,155,345.51</b> | <b>\$21,336.86</b>       |
| <i>United States Treasury Note/Bond 4.625% 30 Apr 2029</i>     |                                                                                                                                                                          |                     |                       |                       |                          |
| <b>Purchases</b>                                               |                                                                                                                                                                          |                     |                       |                       |                          |
| April 22, 2024<br>April 30, 2024                               | Purchase 147,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.89%                                                              | 147,000.00          | 146,837.72            | 146,837.72            |                          |
| April 22, 2024<br>April 30, 2024                               | Purchase 74,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.86%                                                               | 74,000.00           | 73,898.72             | 73,898.72             |                          |
| April 24, 2024<br>April 30, 2024                               | Purchase 150,000.00 Par Value of UNITED STATES OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD 'Y-2029' @ 99.89%                                                              | 150,000.00          | 149,838.38            | 149,838.38            |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                       |                     |            |                  |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 78,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 0% NTS 30 Apr 2029 USD<br>'Y-2029' @ 99.90%      | 78,000.00           | 77,920.78  | 77,920.78        |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of UNITED STATES<br>OF AMER TREAS NOTES 4.625% NTS 30 Apr 2029<br>USD 'Y-2029' @ 99.84% | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                   | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.84%                   | 152,000.00          | 151,758.43 | 151,758.43       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 47,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.61%                    | 47,000.00           | 46,816.88  | 46,816.88        |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.62%                   | 117,000.00          | 116,552.11 | 116,552.11       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.84%                   | 117,000.00          | 116,816.23 | 116,816.23       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.61%                   | 117,000.00          | 116,541.84 | 116,541.84       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.88%                   | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>99.74%                   | 117,000.00          | 116,698.36 | 116,698.36       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                   | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                               |                     |            |                  |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 58,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.74%  | 58,000.00           | 57,850.66  | 57,850.66        |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 118,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 118,000.00          | 117,852.50 | 117,852.50       |                          |
| April 25, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 26, 2024<br>April 30, 2024 | Purchase 117,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 117,000.00          | 116,853.75 | 116,853.75       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 239,000.00          | 237,259.28 | 237,259.28       |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 32,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%  | 32,000.00           | 31,951.77  | 31,951.77        |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84% | 108,000.00          | 107,831.25 | 107,831.25       |                          |
| April 29, 2024<br>April 30, 2024 | Purchase 108,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88% | 108,000.00          | 107,865.00 | 107,865.00       |                          |



## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                               | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|----------------------------------|-----------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                           |                     |            |                  |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24%             | 148,000.00          | 146,870.04 | 146,870.04       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32%             | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%             | 356,000.00          | 353,485.37 | 353,485.37       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%             | 152,000.00          | 151,768.56 | 151,768.56       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27% | 146,000.00          | 144,936.63 | 144,936.63       |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 146,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%             | 146,000.00          | 145,742.21 | 145,742.21       |                          |
| April 23, 2024<br>April 30, 2024 | Reversal of Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.24% | 148,000.00          | 146,870.04 | 146,870.04       |                          |
| April 23, 2024<br>April 30, 2024 | Purchase 148,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.79%             | 148,000.00          | 147,686.48 | 147,686.48       |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.32% | 149,000.00          | 147,993.39 | 147,993.39       |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 149,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.88%             | 149,000.00          | 148,815.78 | 148,815.78       |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date    | Description                                                                                                                      | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|----------------------------------|----------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Purchases (continued)</b>     |                                                                                                                                  |                     |                       |                       |                          |
| April 22, 2024<br>April 30, 2024 | Reversal of Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.27%                        | 239,000.00          | 237,259.28            | 237,259.28            |                          |
| April 22, 2024<br>April 30, 2024 | Purchase 239,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.82%                                    | 239,000.00          | 238,578.01            | 238,578.01            |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.29%                        | 356,000.00          | 353,485.37            | 353,485.37            |                          |
| April 24, 2024<br>April 30, 2024 | Purchase 356,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.85%                                    | 356,000.00          | 355,449.93            | 355,449.93            |                          |
| April 24, 2024<br>April 30, 2024 | Reversal of Purchase 152,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.84%                        | 152,000.00          | 151,758.43            | 151,758.43            |                          |
| April 30, 2024<br>May 1, 2024    | Purchase 103,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.70% Paid Accrued Interest of \$12.94   | 103,000.00          | 102,686.18            | 102,686.18            |                          |
| May 15, 2024<br>May 17, 2024     | Purchase 11,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.13% Paid Accrued Interest of \$23.50   | 11,000.00           | 11,123.75             | 11,123.75             |                          |
| May 17, 2024<br>May 21, 2024     | Purchase 6,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.83% Paid Accrued Interest of \$15.84    | 6,000.00            | 6,049.92              | 6,049.92              |                          |
| May 23, 2024<br>May 28, 2024     | Purchase 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.44% Paid Accrued Interest of \$429.32 | 122,000.00          | 122,538.52            | 122,538.52            |                          |
| <b>Total Purchases</b>           |                                                                                                                                  |                     | <b>\$5,916,345.00</b> | <b>\$5,916,345.00</b> | <b>\$0.00</b>            |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                           | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales</b>                  |                                                                                                                                                                       |                     |            |                  |                          |
| May 28, 2024<br>May 29, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.35% Received Accrued Interest of \$459.23, Federal Short Term Gain of \$622.08 | 126,000.00          | 126,435.71 | 125,813.63       | 622.08                   |
| May 29, 2024<br>May 30, 2024  | Sale 252,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.89% Received Accrued Interest of \$950.14, Federal Short Term Gain of \$97.11   | 252,000.00          | 251,724.37 | 251,627.26       | 97.11                    |
| May 29, 2024<br>May 30, 2024  | Sale 126,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.90% Received Accrued Interest of \$475.07, Federal Short Term Gain of \$58.55   | 126,000.00          | 125,872.18 | 125,813.63       | 58.55                    |
| May 29, 2024<br>May 30, 2024  | Sale 506,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 99.86% Received Accrued Interest of \$1,907.81, Federal Short Term Gain of \$39.76 | 506,000.00          | 505,291.32 | 505,251.56       | 39.76                    |
| May 30, 2024<br>May 31, 2024  | Sale 63,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.19% Received Accrued Interest of \$245.45, Federal Short Term Gain of \$211.31  | 63,000.00           | 63,118.13  | 62,906.82        | 211.31                   |
| May 30, 2024<br>May 31, 2024  | Sale 254,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.20% Received Accrued Interest of \$989.60, Federal Short Term Gain of \$882.74 | 254,000.00          | 254,507.04 | 253,624.30       | 882.74                   |
| May 30, 2024<br>May 31, 2024  | Sale 127,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.19% Received Accrued Interest of \$494.80, Federal Short Term Gain of \$431.56 | 127,000.00          | 127,243.71 | 126,812.15       | 431.56                   |
| May 31, 2024<br>June 3, 2024  | Sale 122,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @                                                                                    | 122,000.00          | 122,450.46 | 121,819.54       | 630.92                   |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date | Description                                                                                                                                                                        | Par Value or Shares | Cash       | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|------------------|--------------------------|
| <b>Sales (continued)</b>      |                                                                                                                                                                                    |                     |            |                  |                          |
|                               | 100.37% Received Accrued Interest of \$521.32,<br>Federal Short Term Gain of \$630.92                                                                                              |                     |            |                  |                          |
| May 31, 2024<br>June 3, 2024  | Sale 123,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.39% Received Accrued Interest of \$525.59,<br>Federal Short Term Gain of \$659.87     | 123,000.00          | 123,477.94 | 122,818.07       | 659.87                   |
| May 31, 2024<br>June 3, 2024  | Sale 245,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.39% Received Accrued Interest of \$1,046.91,<br>Federal Short Term Gain of \$1,314.38 | 245,000.00          | 245,951.99 | 244,637.61       | 1,314.38                 |
| June 3, 2024<br>June 4, 2024  | Sale 260,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.59% Received Accrued Interest of \$1,143.68,<br>Federal Short Term Gain of \$1,911.42 | 260,000.00          | 261,526.84 | 259,615.42       | 1,911.42                 |
| June 3, 2024<br>June 4, 2024  | Sale 131,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.58% Received Accrued Interest of \$576.24,<br>Federal Short Term Gain of \$958.44     | 131,000.00          | 131,764.67 | 130,806.23       | 958.44                   |
| June 3, 2024<br>June 4, 2024  | Sale 130,000.00 Par Value of United States<br>Treasury Note/Bond 4.625% 30 Apr 2029 @<br>100.55% Received Accrued Interest of \$571.84,<br>Federal Short Term Gain of \$910.57     | 130,000.00          | 130,718.29 | 129,807.72       | 910.57                   |
| June 3, 2024<br>June 4, 2024  | Sale 66,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Apr 2029 @ 100.23%<br>Received Accrued Interest of \$290.32, Federal Short<br>Term Gain of \$249.74      | 66,000.00           | 66,152.11  | 65,902.37        | 249.74                   |
| June 4, 2024<br>June 5, 2024  | Sale 5,000.00 Par Value of United States Treasury<br>Note/Bond 4.625% 30 Apr 2029 @ 101.15%<br>Received Accrued Interest of \$22.62, Federal Short<br>Term Gain of \$65.11         | 5,000.00            | 5,057.72   | 4,992.61         | 65.11                    |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                                    | Description                                                                                                                                                               | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|------------------------------------------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <b>Sales (continued)</b>                                         |                                                                                                                                                                           |                     |                       |                       |                          |
| June 5, 2024<br>June 6, 2024                                     | Sale 134,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.97% Received Accrued Interest of \$623.12, Federal Short Term Gain of \$1,496.34   | 134,000.00          | 135,298.13            | 133,801.79            | 1,496.34                 |
| June 10, 2024<br>June 11, 2024                                   | Sale 85,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 100.97% Received Accrued Interest of \$448.68, Federal Short Term Gain of \$952.49      | 85,000.00           | 85,826.76             | 84,874.27             | 952.49                   |
| June 12, 2024<br>June 13, 2024                                   | Sale 290,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.40% Received Accrued Interest of \$1,603.67, Federal Short Term Gain of \$4,502.29 | 290,000.00          | 294,073.34            | 289,571.05            | 4,502.29                 |
| June 20, 2024<br>June 21, 2024                                   | Sale 183,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.49% Received Accrued Interest of \$1,195.96, Federal Short Term Gain of \$2,988.84 | 183,000.00          | 185,718.16            | 182,729.32            | 2,988.84                 |
| June 20, 2024<br>June 21, 2024                                   | Sale 92,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.44% Received Accrued Interest of \$601.25, Federal Short Term Gain of \$1,459.06    | 92,000.00           | 93,322.98             | 91,863.92             | 1,459.06                 |
| June 21, 2024<br>June 24, 2024                                   | Sale 237,000.00 Par Value of United States Treasury Note/Bond 4.625% 30 Apr 2029 @ 101.47% Received Accrued Interest of \$1,638.23, Federal Short Term Gain of \$3,832.92 | 237,000.00          | 240,482.37            | 236,649.45            | 3,832.92                 |
| <b>Total Sales</b>                                               |                                                                                                                                                                           |                     | <b>\$3,576,014.22</b> | <b>\$3,551,738.72</b> | <b>\$24,275.50</b>       |
| <b>Total United States Treasury Note/Bond 4.625% 30 Apr 2029</b> |                                                                                                                                                                           |                     | <b>\$9,492,359.22</b> | <b>\$9,468,083.72</b> | <b>\$24,275.50</b>       |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date             | Description                                                                                                                                                     | Par Value or Shares | Cash      | Federal Tax Cost | Realized<br>Gain or Loss |
|-------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|------------------|--------------------------|
| <i>Vanguard High-Yield Corporate Fund</i> |                                                                                                                                                                 |                     |           |                  |                          |
| <b>Purchases</b>                          |                                                                                                                                                                 |                     |           |                  |                          |
| July 3, 2023<br>July 3, 2023              | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 06/01/23 to 06/30/23 Due on 07/03/23 Reinvested \$46,491.03 at \$5.22 For 8,906.328 Units | 8,906.328           | 46,491.03 | 46,491.03        |                          |
| August 1, 2023<br>August 1, 2023          | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 07/01/23 to 07/31/23 Due on 08/01/23 Reinvested \$46,716.16 at \$5.25 For 8,898.316 Units | 8,898.316           | 46,716.16 | 46,716.16        |                          |
| September 1, 2023<br>September 1, 2023    | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 08/01/23 to 08/31/23 Due on 09/01/23 Reinvested \$47,231.39 at \$5.23 For 9,030.859 Units | 9,030.859           | 47,231.39 | 47,231.39        |                          |
| October 2, 2023<br>October 2, 2023        | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 09/01/23 to 09/30/23 Due on 10/02/23 Reinvested \$47,399.48 at \$5.13 For 9,239.665 Units | 9,239.665           | 47,399.48 | 47,399.48        |                          |
| November 1, 2023<br>November 1, 2023      | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 10/01/23 to 10/31/23 Due on 11/01/23 Reinvested \$48,556.09 at \$5.07 For 9,577.138 Units | 9,577.138           | 48,556.09 | 48,556.09        |                          |
| December 1, 2023<br>December 1, 2023      | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 11/01/23 to 11/30/23 Due on 12/01/23 Reinvested \$48,026.42 at \$5.27 For 9,113.173 Units | 9,113.173           | 48,026.42 | 48,026.42        |                          |
| January 2, 2024<br>January 2, 2024        | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 12/01/23 to 12/31/23 Due on 01/02/24 Reinvested \$49,085.72 at \$5.42 For 9,056.406 Units | 9,056.406           | 49,085.72 | 49,085.72        |                          |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                   | Description                                                                                                                                                     | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases (continued)</b>                    |                                                                                                                                                                 |                     |                        |                        |                          |
| February 1, 2024<br>February 1, 2024            | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 01/01/24 to 01/31/24 Due on 02/01/24 Reinvested \$49,313.99 at \$5.38 For 9,166.169 Units | 9,166.169           | 49,313.99              | 49,313.99              |                          |
| March 1, 2024<br>March 1, 2024                  | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 02/01/24 to 02/29/24 Due on 03/01/24 Reinvested \$48,706.01 at \$5.36 For 9,086.942 Units | 9,086.942           | 48,706.01              | 48,706.01              |                          |
| April 1, 2024<br>April 1, 2024                  | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 03/01/24 to 03/31/24 Due on 04/01/24 Reinvested \$47,182.10 at \$5.38 For 8,769.907 Units | 8,769.907           | 47,182.10              | 47,182.10              |                          |
| May 1, 2024<br>May 1, 2024                      | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 04/01/24 to 04/30/24 Due on 05/01/24 Reinvested \$48,165.00 at \$5.30 For 9,087.736 Units | 9,087.736           | 48,165.00              | 48,165.00              |                          |
| June 3, 2024<br>June 3, 2024                    | Daily Rate Income on Vanguard High-Yield Corporate Fund For Period of 05/01/24 to 05/31/24 Due on 06/03/24 Reinvested \$49,497.09 at \$5.34 For 9,269.118 Units | 9,269.118           | 49,497.09              | 49,497.09              |                          |
| <b>Total Purchases</b>                          |                                                                                                                                                                 |                     | <b>\$576,370.48</b>    | <b>\$576,370.48</b>    | <b>\$0.00</b>            |
| <b>Sales</b>                                    |                                                                                                                                                                 |                     |                        |                        |                          |
| February 23, 2024<br>February 26, 2024          | Sale 93,109.87 Units of Vanguard High-Yield Corporate Fund @ \$5.37, Federal Long Term Loss of \$37,637.36                                                      | 93,109.87           | 500,000.00             | 537,637.36             | -37,637.36               |
| June 5, 2024<br>June 6, 2024                    | Sale 1,763,051.987 Units of Vanguard High-Yield Corporate Fund @ \$5.37, Federal Short Term Loss of \$43,178.57, Federal Long Term Loss of \$653,935.55         | 1,763,051.987       | 9,467,589.17           | 10,164,703.29          | -697,114.12              |
| <b>Total Sales</b>                              |                                                                                                                                                                 |                     | <b>\$9,967,589.17</b>  | <b>\$10,702,340.65</b> | <b>-\$734,751.48</b>     |
| <b>Total Vanguard High-Yield Corporate Fund</b> |                                                                                                                                                                 |                     | <b>\$10,543,959.65</b> | <b>\$11,278,711.13</b> | <b>-\$734,751.48</b>     |

## 5% Series Reportable Transactions By Issue (continued)

| Trade Date<br>Settlement Date                 | Description                                                                                                                                                                    | Par Value or Shares | Cash                  | Federal Tax Cost      | Realized<br>Gain or Loss |
|-----------------------------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------------------|-----------------------|--------------------------|
| <i>iMGP Alternative Strategies Fund</i>       |                                                                                                                                                                                |                     |                       |                       |                          |
| <b>Purchases</b>                              |                                                                                                                                                                                |                     |                       |                       |                          |
| September 29, 2023<br>September 29, 2023      | Cash Dividend 0.1199999 USD iMGP Alternative Strategies Fund For 424,946.769 Units Due on 09/29/23 With Ex Date 09/29/23 Reinvested \$50,993.61 at \$10.17 For 5,014.121 Units | 5,014.121           | 50,993.61             | 50,993.61             |                          |
| December 19, 2023<br>December 19, 2023        | Cash Dividend 0.0859 USD iMGP Alternative Strategies Fund For 429,960.89 Units Due on 12/19/23 With Ex Date 12/19/23 Reinvested \$36,933.64 at \$10.39 For 3,554.73 Units      | 3,554.73            | 36,933.64             | 36,933.64             |                          |
| March 28, 2024<br>March 28, 2024              | Cash Dividend 0.122 USD iMGP Alternative Strategies Fund For 386,122.255 Units Due on 03/28/24 With Ex Date 03/28/24 Reinvested \$47,106.92 at \$10.63 For 4,431.507 Units     | 4,431.507           | 47,106.92             | 47,106.92             |                          |
| <b>Total Purchases</b>                        |                                                                                                                                                                                |                     | <b>\$135,034.17</b>   | <b>\$135,034.17</b>   | <b>\$0.00</b>            |
| <b>Sales</b>                                  |                                                                                                                                                                                |                     |                       |                       |                          |
| February 23, 2024<br>February 26, 2024        | Sale 47,393.365 Units of iMGP Alternative Strategies Fund @ \$10.55, Federal Long Term Loss of \$41,636.60                                                                     | 47,393.365          | 500,000.00            | 541,636.60            | -41,636.60               |
| June 6, 2024<br>June 7, 2024                  | Sale 390,553.762 Units of iMGP Alternative Strategies Fund @ \$10.72, Federal Short Term Loss of \$12,306.13, Federal Long Term Loss of \$260,875.18                           | 390,553.762         | 4,186,736.33          | 4,459,917.64          | -273,181.31              |
| <b>Total Sales</b>                            |                                                                                                                                                                                |                     | <b>\$4,686,736.33</b> | <b>\$5,001,554.24</b> | <b>-\$314,817.91</b>     |
| <b>Total iMGP Alternative Strategies Fund</b> |                                                                                                                                                                                |                     | <b>\$4,821,770.50</b> | <b>\$5,136,588.41</b> | <b>-\$314,817.91</b>     |



## 5% Single Reportable Transactions By Broker

No activity this period.

## 5% Single Reportable Transactions By Issue

**Beginning Market Value: \$93,191,337.97**

**Comparative Value (5%): \$4,659,566.90**

| Trade Date<br>Settlement Date | Description                                                                                                                                             | Par Value or Shares | Cash                   | Federal Tax Cost       | Realized<br>Gain or Loss |
|-------------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------------------|------------------------|--------------------------|
| <b>Purchases</b>              |                                                                                                                                                         |                     |                        |                        |                          |
| June 6, 2024<br>June 6, 2024  | Purchase 16,967,589.17 Units of BlackRock Liquidity FedFund @ \$1.00                                                                                    | 16,967,589.17       | 16,967,589.17          | 16,967,589.17          |                          |
| June 6, 2024<br>June 7, 2024  | Purchase 319,148.936 Units of Goldman Sachs GQG Partners International Opportunities Fund @ \$23.50                                                     | 319,148.936         | 7,500,000.00           | 7,500,000.00           |                          |
| <b>Total Purchases</b>        |                                                                                                                                                         |                     | <b>\$24,467,589.17</b> | <b>\$24,467,589.17</b> | <b>\$0.00</b>            |
| <b>Sales</b>                  |                                                                                                                                                         |                     |                        |                        |                          |
| June 5, 2024<br>June 6, 2024  | Sale 193,598.348 Units of International Growth and Income Fund @ \$38.74, Federal Long Term Gain of \$1,039,921.04                                      | 193,598.348         | 7,500,000.00           | 6,460,078.96           | 1,039,921.04             |
| June 5, 2024<br>June 6, 2024  | Sale 1,763,051.987 Units of Vanguard High-Yield Corporate Fund @ \$5.37, Federal Short Term Loss of \$43,178.57, Federal Long Term Loss of \$653,935.55 | 1,763,051.987       | 9,467,589.17           | 10,164,703.29          | -697,114.12              |
| June 7, 2024<br>June 7, 2024  | Sale 12,513,263.67 Units of BlackRock Liquidity FedFund @ \$1.00                                                                                        | 12,513,263.67       | 12,513,263.67          | 12,513,263.67          |                          |
| <b>Total Sales</b>            |                                                                                                                                                         |                     | <b>\$29,480,852.84</b> | <b>\$29,138,045.92</b> | <b>\$342,806.92</b>      |