



StepStone LMM Opportunities Fund I, L.P. - Series A
Schedule of Partner's Capital Account - (Unaudited)
Expressed in US Dollars
For the Periods Ended September 30, 2021

Name of Partner: STATE STREET BANK AND TRUST COMPANY, NOT PERSONALLY BUT AS TRUSTEE FOR
 THE UAW RETIREE MEDICAL BENEFITS TRUST (SOLELY FOR THE BENEFIT OF THE FORD
 SEPARATE RETIREE ACCOUNT)
 Commitment: \$ 129,600,000

| | Current Quarter | Year to Date | Inception to Date |
|---|----------------------|----------------------|----------------------|
| Beginning Capital Account | \$ 22,073,276 | \$ 9,528,679 | \$ - |
| Contributions for investments | 5,902,890 | 15,309,127 | 24,376,443 |
| Contributions for fees/expenses ¹ | 62 | 401,579 | 976,807 |
| Distributions | (110,161) | (261,078) | (416,015) |
| Net capital activity | 5,792,791 | 15,449,628 | 24,937,235 |
| Investment income | - | - | 3,967 |
| Management fees | (123,965) | (350,765) | (830,216) |
| Other expenses | (14,095) | (43,784) | (158,934) |
| Realized gains (losses) | 1,575,297 | 1,575,606 | 1,727,909 |
| Unrealized gains (losses) | 208,232 | 3,352,172 | 3,831,575 |
| Net income (loss) | 1,645,469 | 4,533,229 | 4,574,301 |
| Carried Interest allocation | - | - | - |
| Ending Capital Account, September 30, 2021² | \$ 29,511,536 | \$ 29,511,536 | \$ 29,511,536 |

Outstanding Commitment

| | |
|---|-----------------------|
| Total commitment | \$ 129,600,000 |
| Less contributions | (25,353,250) |
| Plus recallable distributions | 316,379 |
| Ending unfunded commitment² | \$ 104,563,129 |

(1) Amounts called for fees and partnership expenses may be recalled and increase your unfunded commitment to the extent of distributions received from investment proceeds.

(2) Balance may not sum due to rounding.

PAST PERFORMANCE IS NOT NECESSARILY INDICATIVE OF FUTURE RESULTS. ACTUAL PERFORMANCE MAY VARY.