

U.S. Bank
Transaction History
May 2022

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
05/02/2022	89114WW68	PURCHASED PAR VALUE OF TORONTO DOMINION C D 2.680% 4/28/23 /BOFA SECURITIES, INC./FXD INC/3,000,000 PAR VALUE AT 100 %	3,000,000.0000	1.000000	-3,000,000.00	3,000,000.00	0.00
05/02/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	25,015,625.0000	1.000000	-25,015,625.00	25,015,625.00	0.00
05/02/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	64,750.0000	1.000000	-64,750.00	64,750.00	0.00
05/02/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	130,781.2500	1.000000	-130,781.25	130,781.25	0.00
05/03/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,015.9300	1.000000	-3,015.93	3,015.93	0.00
05/03/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	536.3000	1.000000	-536.30	536.30	0.00
05/05/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,961,598.7600	1.000000	-2,961,598.76	2,961,598.76	0.00
05/06/2022	91282CBG5	PURCHASED PAR VALUE OF U S TREASURY NT 0.125% 1/31/23 /NOMURA SECURITIES INTERNATIONA/10,000,000 PAR VALUE AT 98.7617188 %	10,000,000.0000	0.987617	-9,876,171.88	9,876,171.88	0.00
05/09/2022	91282CDZ1	PURCHASED PAR VALUE OF U S TREASURY NT 1.500% 2/15/25 /WELLS FARGO SECURITIES, LLC/5,000,000 PAR VALUE AT 96.2578126 %	5,000,000.0000	0.962578	-4,812,890.63	4,812,890.63	0.00
05/09/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	247,485.4600	1.000000	-247,485.46	247,485.46	0.00
05/10/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,995.8300	1.000000	-6,995.83	6,995.83	0.00
05/10/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,000,000.0000	1.000000	-3,000,000.00	3,000,000.00	0.00
05/11/2022	36266FAC3	PURCHASED PAR VALUE OF GM FIN AUTO LSNG 0.00001% 6/20/25 /BMO CAPITAL MARKETS CORP/BONDS/3,035,000 PAR VALUE AT 99.98957002 %	3,035,000.0000	0.999896	-3,034,683.45	3,034,683.45	0.00
05/11/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	659,521.8300	1.000000	-659,521.83	659,521.83	0.00
05/12/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	12,352.5000	1.000000	-12,352.50	12,352.50	0.00
05/13/2022	06417MRR8	PURCHASED PAR VALUE OF BANK NOVA C D 0.200% 9/23/22 /WELLS FARGO SECURITIES, LLC/4,000,000 PAR VALUE AT 99.48507275 %	4,000,000.0000	0.994851	-3,979,402.91	3,979,402.91	0.00
05/13/2022	14913R2V8	PURCHASED PAR VALUE OF CATERPILLAR FINL MTN 3.400% 5/13/25 /BOFA SECURITIES, INC./FXD INC/3,485,000 PAR VALUE AT 99.873 %	3,485,000.0000	0.998730	-3,480,574.05	3,480,574.05	0.00
05/13/2022	91282CBG5	PURCHASED PAR VALUE OF U S TREASURY NT 0.125% 1/31/23 /CITADEL CLEARING LLC/10,000,000 PAR VALUE AT 98.84375 %	10,000,000.0000	0.988438	-9,884,375.00	9,884,375.00	0.00
05/16/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,422.5000	1.000000	-6,422.50	6,422.50	0.00
05/16/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,000,000.0000	1.000000	-3,000,000.00	3,000,000.00	0.00
05/16/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	22,573.0900	1.000000	-22,573.09	22,573.09	0.00
05/16/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	11,704,093.0200	1.000000	-11,704,093.02	11,704,093.02	0.00
05/18/2022	05602RAD3	PURCHASED PAR VALUE OF BMW VEH OWNER TR 0.00001% 8/25/26 /RBC CAPITAL MARKETS, LLC/2,530,000 PAR VALUE AT 99.9948 %	2,530,000.0000	0.999948	-2,529,868.44	2,529,868.44	0.00
05/18/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	215,654.5200	1.000000	-215,654.52	215,654.52	0.00
05/19/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,027,500.0000	1.000000	-2,027,500.00	2,027,500.00	0.00
05/20/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	19,500.0700	1.000000	-19,500.07	19,500.07	0.00
05/20/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,025,416.6000	1.000000	-4,025,416.60	4,025,416.60	0.00
05/20/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,948.3400	1.000000	-7,948.34	7,948.34	0.00
05/20/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	150,549.4300	1.000000	-150,549.43	150,549.43	0.00

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05/23/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,040.4600	1.000000	-2,040.46	2,040.46	0.00
05/24/2022	02582JJT8	PURCHASED PAR VALUE OF AMERICAN EXPRESS 3.390% 5/17/27 /BARCLAYS CAPITAL INC. FIXED IN/6,620,000 PAR VALUE AT 99.97788006 %	6,620,000.0000	0.999779	-6,618,535.66	6,618,535.66	0.00
05/25/2022	96130ALA4	PURCHASED PAR VALUE OF WESTPAC BKG C D 0.300% 10/26/22 /GOLDMAN SACHS & CO. LLC/4,000,000 PAR VALUE AT 99.361893 %	4,000,000.0000	0.993619	-3,974,475.71	3,974,475.71	0.00
05/25/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	43,273.8500	1.000000	-43,273.85	43,273.85	0.00
05/26/2022	78012UW43	PURCHASED PAR VALUE OF ROYAL BK OF C D 0.270% 10/20/22 /RBC CAPITAL MARKETS, LLC/2,000,000 PAR VALUE AT 99.346352 %	2,000,000.0000	0.993464	-1,986,927.04	1,986,927.04	0.00
05/26/2022	91282CBG5	PURCHASED PAR VALUE OF U S TREASURY NT 0.125% 1/31/23 /J.P. MORGAN SECURITIES LLC/7,500,000 PAR VALUE AT 98.94140627 %	7,500,000.0000	0.989414	-7,420,605.47	7,420,605.47	0.00
05/27/2022	313385D45	PURCHASED PAR VALUE OF F H L B DISC NTS 0.00001% 8/26/22 /JEFFERIES LLC/5,000,000 PAR VALUE AT 99.70425 %	5,000,000.0000	0.997043	-4,985,212.50	4,985,212.50	0.00
05/27/2022	89114WJB2	PURCHASED PAR VALUE OF TORONTO DOMINION C D 0.270% 10/20/22 /WELLS FARGO SECURITIES, LLC/2,000,000 PAR VALUE AT 99.3627765 %	2,000,000.0000	0.993628	-1,987,255.53	1,987,255.53	0.00
05/31/2022	91282CBG5	PURCHASED PAR VALUE OF U S TREASURY NT 0.125% 1/31/23 /J.P. MORGAN SECURITIES LLC/2,500,000 PAR VALUE AT 98.9257812 %	2,500,000.0000	0.989258	-2,473,144.53	2,473,144.53	0.00
05/31/2022	927804GH1	PURCHASED PAR VALUE OF VIRGINIA ELEC PWR CO 3.750% 5/15/27 /CITIGROUP GLOBAL MARKETS INC./1,975,000 PAR VALUE AT 99.688 %	1,975,000.0000	0.996880	-1,968,838.00	1,968,838.00	0.00
05/31/2022	927804GH1	PURCHASED PAR VALUE OF VIRGINIA ELEC PWR CO 3.750% 5/15/27 /US BANCORP INVESTMENTS INC./1,025,000 PAR VALUE AT 100.539 %	1,025,000.0000	1.005390	-1,030,524.75	1,030,524.75	0.00
TOTAL ACQUISITIONS			126,997,634.7400		-126,371,120.29	126,371,120.29	0.00
DISPOSITIONS							
05/02/2022	91282ZM5	MATURED PAR VALUE OF U S TREASURY NT 0.125% 4/30/22 25,000,000 PAR VALUE AT 100 %	-25,000,000.0000	1.000000	25,000,000.00	-25,014,746.10	-14,746.10
05/02/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,000,000.0000	1.000000	3,000,000.00	-3,000,000.00	0.00
05/05/2022	91282CBG5	SOLD PAR VALUE OF U S TREASURY NT 0.125% 1/31/23 /NOMURA SECURITIES INTERNATIONAL/3,000,000 PAR VALUE AT 98.6875 %	-3,000,000.0000	0.986875	2,960,625.00	-2,999,414.07	-38,789.07
05/06/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-9,879,452.2700	1.000000	9,879,452.27	-9,879,452.27	0.00
05/09/2022	3135G0T94	SOLD PAR VALUE OF F N M A DEB 2.375% 1/19/23 /MIZUHO SECURITIES USA FXD INC/5,000,000 PAR VALUE AT 100.413 %	-5,000,000.0000	1.004130	5,020,650.00	-4,910,990.00	109,660.00
05/10/2022	86959RQE3	MATURED PAR VALUE OF SVENSKA C D 0.230% 5/10/22 3,000,000 PAR VALUE AT 100 %	-3,000,000.0000	1.000000	3,000,000.00	-3,001,280.93	-1,280.93
05/11/2022	166764AH3	FULL CALL PAR VALUE OF CHEVRON CORP 3.191% 6/24/23 /CALLS/	-3,500,000.0000	1.010594	3,537,078.03	-3,441,095.00	95,983.02
05/13/2022	06417MPK5	MATURED PAR VALUE OF BANK NOVA C D 0.220% 5/13/22 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	2,000,000.00	-1,998,885.30	1,114.70
05/13/2022	4581X0CZ9	SOLD PAR VALUE OF INTER AMER DEV BK (USA)/2,000,000 PAR VALUE AT 100.116 %	-2,000,000.0000	1.001160	2,002,320.00	-1,948,870.00	53,450.00
05/13/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,887,897.1000	1.000000	7,887,897.10	-7,887,897.10	0.00
05/13/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,980,008.4700	1.000000	3,980,008.47	-3,980,008.47	0.00

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05/16/2022	084664BT7	MATURED PAR VALUE OF BERKSHIRE HATHAWAY 3.000% 5/15/22 4,000,000 PAR VALUE AT 100 %	-4,000,000.0000	1.000000	4,000,000.00	-4,131,120.00	-131,120.00
05/16/2022	65558UBJ0	MATURED PAR VALUE OF NORDEA BK ABP C D 0.210% 5/16/22 3,000,000 PAR VALUE AT 100 %	-3,000,000.0000	1.000000	3,000,000.00	-3,000,300.89	-300.89
05/16/2022	65558UBJ0	MATURED PAR VALUE OF NORDEA BK ABP C D 0.210% 5/16/22 7,000,000 PAR VALUE AT 100 %	-7,000,000.0000	1.000000	7,000,000.00	-7,000,702.07	-702.07
05/16/2022	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 2.262% 1/01/28 APRIL FHLMC DUE 5/15/22	-30.0600	0.000000	30.06	-29.33	0.73
05/16/2022	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 3.742% 8/15/32	-99.8500	0.000000	99.85	-99.95	-0.10
05/16/2022	47787NAC3	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 0.510% 11/15/24	-125,923.3000	3.552214	125,923.30	-125,904.11	19.19
05/16/2022	65479JAD5	PAID DOWN PAR VALUE OF NISSAN AUTO 1.930% 7/15/24	-195,365.8000	2.289584	195,365.80	-195,355.48	10.32
05/16/2022	89237VAB5	PAID DOWN PAR VALUE OF TOYOTA AUTO RECV 0.440% 10/15/24	-175,782.4700	2.544659	175,782.47	-175,768.93	13.54
05/18/2022	43813KAC6	PAID DOWN PAR VALUE OF HONDA AUTO 0.370% 10/18/24	-214,693.5600	0.000000	214,693.56	-214,662.02	31.54
05/18/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-2,404,743.4400	1.000000	2,404,743.44	-2,404,743.44	0.00
05/19/2022	61744YAH1	MATURED PAR VALUE OF MORGAN STANLEY 2.750% 5/19/22 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	2,000,000.00	-2,047,260.00	-47,260.00
05/20/2022	05531FBG7	BOND CALLED PAR VALUE OF BB T CORPORATION MTN 3.050% 6/20/22 /CALLS/5/20/2022 FULL CALL @ PAR	-2,000,000.0000	1.000000	2,000,000.00	-2,049,420.00	-49,420.00
05/20/2022	02665WDF5	MATURED PAR VALUE OF AMERICAN HONDA MTN 1.950% 5/20/22 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	2,000,000.00	-2,032,780.00	-32,780.00
05/20/2022	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 1.750% 12/20/26 APRIL GNMA DUE 5/20/22	-509.7500	0.000000	509.75	-518.17	-8.42
05/20/2022	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 2.000% 6/20/27 APRIL GNMA DUE 5/20/22	-97.3800	0.000000	97.38	-99.51	-2.13
05/20/2022	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 1.875% 4/20/30 APRIL GNMA DUE 5/20/22	-36.3500	0.000000	36.35	-36.02	0.33
05/20/2022	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 1.875% 5/20/30 APRIL GNMA DUE 5/20/22	-285.6300	0.000000	285.63	-282.73	2.90
05/20/2022	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 1.625% 7/20/34 APRIL GNMA DUE 5/20/22	-398.3700	0.000000	398.37	-398.12	0.25
05/24/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-6,618,535.6600	1.000000	6,618,535.66	-6,618,535.66	0.00
05/25/2022	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 9.50001% 9/25/43	-2,215.6400	0.000000	2,215.64	-2,509.21	-293.57
05/25/2022	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 APRIL FNMA DUE 5/25/22	-100.5400	0.000000	100.54	-106.33	-5.79
05/25/2022	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 APRIL FNMA DUE 5/25/22	-794.9400	0.000000	794.94	-854.56	-59.62
05/25/2022	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 APRIL FNMA DUE 5/25/22	-728.4100	0.000000	728.41	-783.04	-54.63

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05/25/2022	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 5/25/22	5.000% 10/01/33 APRIL FNMA DUE	-4.1600	0.000000	4.16	-4.47	-0.31
05/25/2022	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 5/25/22	5.000% 3/01/35 APRIL FNMA DUE	-2,651.2100	0.000000	2,651.21	-2,850.05	-198.84
05/25/2022	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 5/25/22	1.973% 2/01/35 APRIL FNMA DUE	-308.4400	0.000000	308.44	-306.03	2.41
05/25/2022	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 5/25/22	5.000% 7/01/35 APRIL FNMA DUE	-61.9400	0.000000	61.94	-66.59	-4.65
05/25/2022	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 5/25/22	5.000% 7/01/36 APRIL FNMA DUE	-984.5900	0.000000	984.59	-1,058.43	-73.84
05/25/2022	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 5/25/22	4.500% 6/01/29 APRIL FNMA DUE	-116.6400	0.000000	116.64	-123.36	-6.72
05/25/2022	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 5/25/22	4.500% 4/01/29 APRIL FNMA DUE	-167.1200	0.000000	167.12	-176.75	-9.63
05/25/2022	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41		-2,242.8700	0.000000	2,242.87	-2,242.17	0.70
05/25/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-3,981,509.0500	1.000000	3,981,509.05	-3,981,509.05	0.00
05/26/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-1,990,182.0400	1.000000	1,990,182.04	-1,990,182.04	0.00
05/26/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-7,423,583.7200	1.000000	7,423,583.72	-7,423,583.72	0.00
05/27/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-4,985,212.5000	1.000000	4,985,212.50	-4,985,212.50	0.00
05/27/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-1,990,525.5300	1.000000	1,990,525.53	-1,990,525.53	0.00
05/31/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-2,474,180.4400	1.000000	2,474,180.44	-2,474,180.44	0.00
05/31/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-2,560,829.5000	1.000000	2,560,829.50	-2,560,829.50	0.00
TOTAL DISPOSITIONS				-124,852,464.1800		124,873,137.21	-124,929,964.88	-56,827.68
OTHER TRANSACTIONS								
05/02/2022	06367WB85	INTEREST EARNED ON BANK OF MONTREAL MTN 1.850% 5/01/25 \$1 PV ON 7000000.0000 SHARES DUE 5/1/2022		0.0000	0.000000	64,750.00	0.00	0.00
05/02/2022	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 4/30/2022 INTEREST FROM 4/1/22 TO 4/30/22		0.0000	0.000000	3,015.93	0.00	0.00
05/02/2022	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 4/30/2022 INTEREST FROM 4/1/22 TO 4/30/22		0.0000	0.000000	536.30	0.00	0.00
05/02/2022	912828ZM5	INTEREST EARNED ON U S TREASURY NT 0.125% 4/30/22 \$1 PV ON 25000000.0000 SHARES DUE 4/30/2022		0.0000	0.000000	15,625.00	0.00	0.00
05/02/2022	912828ZL7	INTEREST EARNED ON U S TREASURY NT 0.375% 4/30/25 \$1 PV ON 12000000.0000 SHARES DUE 4/30/2022		0.0000	0.000000	22,500.00	0.00	0.00
05/02/2022	91282CDG3	INTEREST EARNED ON U S TREASURY NT 1.125% 10/31/26 \$1 PV ON 19250000.0000 SHARES DUE 4/30/2022		0.0000	0.000000	108,281.25	0.00	0.00
05/05/2022	91282CBG5	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.125% 1/31/23		0.0000	0.000000	973.76	0.00	0.00
05/06/2022	91282CBG5	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.125% 1/31/23		0.0000	0.000000	-3,280.39	0.00	0.00

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05/09/2022	3135G06G3	INTEREST EARNED ON F N M A 0.500% 11/07/25 \$1 PV ON 8255000.0000 SHARES DUE 5/7/2022	0.0000	0.000000	20,637.50	0.00	0.00
05/09/2022	91282CDZ1	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.500% 2/15/25	0.0000	0.000000	-17,196.13	0.00	0.00
05/09/2022	3135G0T94	RECEIVED ACCRUED INTEREST ON SALE OF F N M A DEB 2.375% 1/19/23	0.0000	0.000000	36,284.72	0.00	0.00
05/10/2022	86959RQE3	INTEREST EARNED ON SVENSKA C D 0.230% 5/10/22 \$1 PV ON 3000000.0000 SHARES DUE 5/10/2022 INTEREST ON 5/10/2022 MATURITY	0.0000	0.000000	6,995.83	0.00	0.00
05/11/2022	037833CU2	INTEREST EARNED ON APPLE INC 2.850% 5/11/24 \$1 PV ON 3000000.0000 SHARES DUE 5/11/2022	0.0000	0.000000	42,750.00	0.00	0.00
05/11/2022	166764AH3	INTEREST EARNED ON CHEVRON CORP 3.191% 6/24/23 \$1 PV ON 3500000.0000 SHARES DUE 5/11/2022	0.0000	0.000000	42,502.25	0.00	0.00
05/11/2022	458140BD1	INTEREST EARNED ON INTEL CORP 2.875% 5/11/24 \$1 PV ON 5000000.0000 SHARES DUE 5/11/2022	0.0000	0.000000	71,875.00	0.00	0.00
05/12/2022	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 78624.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/12/2022	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 78624.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	78,624.00	0.00
05/12/2022	023135BW5	INTEREST EARNED ON AMAZON COM INC 0.450% 5/12/24 \$1 PV ON 5490000.0000 SHARES DUE 5/12/2022	0.0000	0.000000	12,352.50	0.00	0.00
05/12/2022	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 78624.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	78,624.0000	0.000000	0.00	0.00	0.00
05/12/2022	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 78624.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/13/2022	06417MPK5	INTEREST EARNED ON BANK NOVA C D 0.220% 5/13/22 \$1 PV ON 2000000.0000 SHARES DUE 5/13/2022 INTEREST ON 5/13/2022 MATURITY	0.0000	0.000000	4,461.11	0.00	0.00
05/13/2022	40139LBD4	INTEREST EARNED ON GUARDIAN LIFE MTN 1.250% 5/13/26 \$1 PV ON 3250000.0000 SHARES DUE 5/13/2022	0.0000	0.000000	20,312.50	0.00	0.00
05/13/2022	06417MRR8	PAID ACCRUED INTEREST ON PURCHASE OF BANK NOVA C D 0.200% 9/23/22	0.0000	0.000000	-5,066.67	0.00	0.00
05/13/2022	91282CBG5	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.125% 1/31/23	0.0000	0.000000	-3,522.10	0.00	0.00
05/13/2022	4581X0CZ9	RECEIVED ACCRUED INTEREST ON SALE OF INTER AMER DEV BK 1.750% 9/14/22	0.0000	0.000000	5,736.11	0.00	0.00
05/16/2022	084664BT7	INTEREST EARNED ON BERKSHIRE HATHAWAY 3.000% 5/15/22 \$1 PV ON 4000000.0000 SHARES DUE 5/15/2022	0.0000	0.000000	60,000.00	0.00	0.00
05/16/2022	31348SWZ3	INTEREST EARNED ON F H L M C #786064 2.262% 1/01/28 \$1 PV ON 2.3200 SHARES DUE 5/15/2022 MARCH FHLMC DUE 5/15/22	0.0000	0.000000	2.32	0.00	0.00
05/16/2022	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 3.742% 8/15/32 \$1 PV ON 10.3600 SHARES DUE 5/15/2022 \$0.00312/PV ON 3,321.05 PV DUE 5/15/22	0.0000	0.000000	10.36	0.00	0.00
05/16/2022	362585AC5	INTEREST EARNED ON GM FIN CONS AUT 3.410% 2/16/27 \$1 PV ON 6621.0900 SHARES DUE 5/16/2022 \$0.00284/PV ON 2,330,000.00 PV DUE 5/16/22	0.0000	0.000000	6,621.09	0.00	0.00
05/16/2022	362554AC1	INTEREST EARNED ON GM FIN CONS AUTO 0.680% 9/16/26 \$1 PV ON 966.1700 SHARES DUE 5/16/2022 \$0.00057/PV ON 1,705,000.00 PV DUE 5/16/22	0.0000	0.000000	966.17	0.00	0.00

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05/16/2022	380146AC4	INTEREST EARNED ON GM FIN CONS AUTO 1.260% 11/16/26 \$1 PV ON 1669.5000 SHARES DUE 5/16/2022 \$0.00105/PV ON 1,590,000.00 PV DUE 5/16/22	0.0000	0.000000	1,669.50	0.00	0.00
05/16/2022	43815BAC4	INTEREST EARNED ON HONDA AUTO REC OWN 1.880% 5/15/26 \$1 PV ON 6157.0000 SHARES DUE 5/15/2022 \$0.00157/PV ON 3,930,000.00 PV DUE 5/15/22	0.0000	0.000000	6,157.00	0.00	0.00
05/16/2022	44934KAC8	INTEREST EARNED ON HTUNDAI AUTO REC TR 0.380% 1/15/26 \$1 PV ON 1912.6700 SHARES DUE 5/15/2022 \$0.00032/PV ON 6,040,000.00 PV DUE 5/15/22	0.0000	0.000000	1,912.67	0.00	0.00
05/16/2022	44891VAC5	INTEREST EARNED ON HYUNDAI AUTO LEASE 0.330% 6/17/24 \$1 PV ON 1142.6300 SHARES DUE 5/15/2022 \$0.00027/PV ON 4,155,000.00 PV DUE 5/15/22	0.0000	0.000000	1,142.63	0.00	0.00
05/16/2022	44891WAC3	INTEREST EARNED ON HYUNDAI AUTO LEASE 1.160% 1/15/25 \$1 PV ON 2798.5000 SHARES DUE 5/15/2022 \$0.00097/PV ON 2,895,000.00 PV DUE 5/15/22	0.0000	0.000000	2,798.50	0.00	0.00
05/16/2022	44933LAC7	INTEREST EARNED ON HYUNDAI AUTO REC 0.380% 9/15/25 \$1 PV ON 665.0000 SHARES DUE 5/15/2022 \$0.00032/PV ON 2,100,000.00 PV DUE 5/15/22	0.0000	0.000000	665.00	0.00	0.00
05/16/2022	448977AD0	INTEREST EARNED ON HYUNDAI AUTO REC 2.220% 10/15/26 \$1 PV ON 7955.0000 SHARES DUE 5/15/2022 \$0.00185/PV ON 4,300,000.00 PV DUE 5/15/22	0.0000	0.000000	7,955.00	0.00	0.00
05/16/2022	44935FAD6	INTEREST EARNED ON HYUNDAI AUTO REC TR 0.740% 5/15/26 \$1 PV ON 986.6700 SHARES DUE 5/15/2022 \$0.00062/PV ON 1,600,000.00 PV DUE 5/15/22	0.0000	0.000000	986.67	0.00	0.00
05/16/2022	47789QAC4	INTEREST EARNED ON JOHN DEERE OWN 0.520% 3/16/26 \$1 PV ON 1222.0000 SHARES DUE 5/15/2022 \$0.00043/PV ON 2,820,000.00 PV DUE 5/15/22	0.0000	0.000000	1,222.00	0.00	0.00
05/16/2022	47788UAC6	INTEREST EARNED ON JOHN DEERE OWNER 0.360% 9/15/25 \$1 PV ON 690.0000 SHARES DUE 5/15/2022 \$0.00030/PV ON 2,300,000.00 PV DUE 5/15/22	0.0000	0.000000	690.00	0.00	0.00
05/16/2022	47787NAC3	INTEREST EARNED ON JOHN DEERE OWNER 0.510% 11/15/24 \$1 PV ON 471.7000 SHARES DUE 5/15/2022 \$0.00042/PV ON 1,109,880.89 PV DUE 5/15/22	0.0000	0.000000	471.70	0.00	0.00
05/16/2022	47787JAC2	INTEREST EARNED ON JOHN DEERE OWNER 2.320% 9/15/26 \$1 PV ON 5819.3300 SHARES DUE 5/15/2022 \$0.00193/PV ON 3,010,000.00 PV DUE 5/15/22	0.0000	0.000000	5,819.33	0.00	0.00
05/16/2022	58769KAD6	INTEREST EARNED ON MERCEDES BENZ AUTO 0.400% 11/15/24 \$1 PV ON 1105.0000 SHARES DUE 5/15/2022 \$0.00033/PV ON 3,315,000.00 PV DUE 5/15/22	0.0000	0.000000	1,105.00	0.00	0.00
05/16/2022	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 2928.1900 SHARES DUE 5/15/2022 \$0.00161/PV ON 1,820,636.63 PV DUE 5/15/22	0.0000	0.000000	2,928.19	0.00	0.00
05/16/2022	65558UBJ0	INTEREST EARNED ON NORDEA BK ABP C D 0.210% 5/16/22 \$1 PV ON 3000000.0000 SHARES DUE 5/16/2022 INTEREST ON 5/16/2022 MATURITY	0.0000	0.000000	6,422.50	0.00	0.00
05/16/2022	65558UBJ0	INTEREST EARNED ON NORDEA BK ABP C D 0.210% 5/16/22 \$1 PV ON 7000000.0000 SHARES DUE 5/16/2022 INTEREST ON 5/16/2022 MATURITY	0.0000	0.000000	14,985.83	0.00	0.00
05/16/2022	89237VAB5	INTEREST EARNED ON TOYOTA AUTO RECV 0.440% 10/15/24 \$1 PV ON 855.6700 SHARES DUE 5/15/2022 \$0.00037/PV ON 2,333,647.69 PV DUE 5/15/22	0.0000	0.000000	855.67	0.00	0.00
05/16/2022	912828WJ5	INTEREST EARNED ON U S TREASURY NT 2.500% 5/15/24 \$1 PV ON 7000000.0000 SHARES DUE 5/15/2022	0.0000	0.000000	87,500.00	0.00	0.00
05/16/2022	91324PEC2	INTEREST EARNED ON UNITEDHEALTH 1.150% 5/15/26 \$1 PV ON 4000000.0000 SHARES DUE 5/15/2022	0.0000	0.000000	23,000.00	0.00	0.00
05/18/2022	06406HCQ0	INTEREST EARNED ON BANK OF NEW YORK MTN 3.950% 11/18/25 \$1 PV ON 1500000.0000 SHARES DUE 5/18/2022	0.0000	0.000000	29,625.00	0.00	0.00

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05/18/2022	43813KAC6	INTEREST EARNED ON HONDA AUTO 0.370% 10/18/24 \$1 PV ON 960.9600 SHARES DUE 5/18/2022 \$0.00031/PV ON 3,116,626.69 PV DUE 5/18/22	0.0000	0.000000	960.96	0.00	0.00
05/18/2022	46625HRL6	INTEREST EARNED ON JP MORGAN CHASE CO 2.700% 5/18/23 \$1 PV ON 5000000.0000 SHARES DUE 5/18/2022	0.0000	0.000000	67,500.00	0.00	0.00
05/18/2022	58933YAF2	INTEREST EARNED ON MERCK CO INC 2.800% 5/18/23 \$1 PV ON 2000000.0000 SHARES DUE 5/18/2022	0.0000	0.000000	28,000.00	0.00	0.00
05/19/2022	61744YAH1	INTEREST EARNED ON MORGAN STANLEY 2.750% 5/19/22 \$1 PV ON 2000000.0000 SHARES DUE 5/19/2022	0.0000	0.000000	27,500.00	0.00	0.00
05/20/2022	02665WDF5	INTEREST EARNED ON AMERICAN HONDA MTN 1.950% 5/20/22 \$1 PV ON 2000000.0000 SHARES DUE 5/20/2022 INTEREST ON 5/20/2022 MATURITY	0.0000	0.000000	19,500.00	0.00	0.00
05/20/2022	05531FBG7	INTEREST EARNED ON BB T CORPORATION MTN 3.050% 6/20/22 \$1 PV ON 2000000.0000 SHARES DUE 5/20/2022 5/20/2022 ACCRUED INTEREST ON FULL CALL	0.0000	0.000000	25,416.67	0.00	0.00
05/20/2022	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 1.750% 12/20/26 \$1 PV ON 12.1400 SHARES DUE 5/20/2022 APRIL GNMA DUE 5/20/22	0.0000	0.000000	12.14	0.00	0.00
05/20/2022	36225CC20	INTEREST EARNED ON G N M A I I #080088 2.000% 6/20/27 \$1 PV ON 9.9100 SHARES DUE 5/20/2022 APRIL GNMA DUE 5/20/22	0.0000	0.000000	9.91	0.00	0.00
05/20/2022	36225CNM4	INTEREST EARNED ON G N M A I I #080395 1.875% 4/20/30 \$1 PV ON 5.0800 SHARES DUE 5/20/2022 APRIL GNMA DUE 5/20/22	0.0000	0.000000	5.08	0.00	0.00
05/20/2022	36225CN28	INTEREST EARNED ON G N M A I I #080408 1.875% 5/20/30 \$1 PV ON 44.1300 SHARES DUE 5/20/2022 APRIL GNMA DUE 5/20/22	0.0000	0.000000	44.13	0.00	0.00
05/20/2022	36225DCB8	INTEREST EARNED ON G N M A I I #080965 1.625% 7/20/34 \$1 PV ON 31.7800 SHARES DUE 5/20/2022 APRIL GNMA DUE 5/20/22	0.0000	0.000000	31.78	0.00	0.00
05/20/2022	36265MAC9	INTEREST EARNED ON GM FIN AUTO LSNG TR 1.900% 3/20/25 \$1 PV ON 7948.3400 SHARES DUE 5/20/2022 \$0.00158/PV ON 5,020,000.00 PV DUE 5/20/22	0.0000	0.000000	7,948.34	0.00	0.00
05/20/2022	747525AF0	INTEREST EARNED ON QUALCOMM INC 3.450% 5/20/25 \$1 PV ON 8000000.0000 SHARES DUE 5/20/2022	0.0000	0.000000	138,000.00	0.00	0.00
05/20/2022	89239CAC3	INTEREST EARNED ON TOYOTA LEASE OWNER 0.420% 10/21/24 \$1 PV ON 1114.7500 SHARES DUE 5/20/2022 \$0.00035/PV ON 3,185,000.00 PV DUE 5/20/22	0.0000	0.000000	1,114.75	0.00	0.00
05/20/2022	89238LAC4	INTEREST EARNED ON TOYOTA LEASE OWNER 1.960% 2/20/25 \$1 PV ON 10004.1600 SHARES DUE 5/20/2022 \$0.00163/PV ON 6,125,000.00 PV DUE 5/20/22	0.0000	0.000000	10,004.16	0.00	0.00
05/23/2022	43813GAC5	INTEREST EARNED ON HONDA AUTO 0.270% 4/21/25 \$1 PV ON 361.1300 SHARES DUE 5/21/2022 \$0.00023/PV ON 1,605,000.00 PV DUE 5/21/22	0.0000	0.000000	361.13	0.00	0.00
05/23/2022	43815GAC3	INTEREST EARNED ON HONDA AUTO REC 0.880% 1/21/26 \$1 PV ON 1679.3300 SHARES DUE 5/21/2022 \$0.00073/PV ON 2,290,000.00 PV DUE 5/21/22	0.0000	0.000000	1,679.33	0.00	0.00
05/25/2022	03215PFN4	INTEREST EARNED ON AMRESKO 1.60788% 6/25/29 \$1 PV ON 156.2700 SHARES DUE 5/25/2022 \$0.00134/PV ON 116,624.77 PV DUE 5/25/22	0.0000	0.000000	156.27	0.00	0.00
05/25/2022	09690AAC7	INTEREST EARNED ON BMW VEHICLE LEASE 0.330% 12/26/24 \$1 PV ON 569.2500 SHARES DUE 5/25/2022 \$0.00027/PV ON 2,070,000.00 PV DUE 5/25/22	0.0000	0.000000	569.25	0.00	0.00
05/25/2022	05601XAC3	INTEREST EARNED ON BMW VEHICLE LEASE 1.100% 3/25/25 \$1 PV ON 2200.0000 SHARES DUE 5/25/2022 \$0.00092/PV ON 2,400,000.00 PV DUE 5/25/22	0.0000	0.000000	2,200.00	0.00	0.00

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05/25/2022	3137BFE98	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 13212.5000 SHARES DUE 5/25/2022 \$0.00264/PV ON 5,000,000.00 PV DUE 5/25/22	0.0000	0.000000	13,212.50	0.00	0.00
05/25/2022	31394JY35	INTEREST EARNED ON F H L M C MLTCL MT 9.50001% 9/25/43 \$1 PV ON 2423.7200 SHARES DUE 5/25/2022 \$0.00542/PV ON 447,457.14 PV DUE 5/25/22	0.0000	0.000000	2,423.72	0.00	0.00
05/25/2022	3137BSRE5	INTEREST EARNED ON F H L M C MLTCL MTG 3.120% 9/25/26 \$1 PV ON 13000.0000 SHARES DUE 5/25/2022 \$0.00260/PV ON 5,000,000.00 PV DUE 5/25/22	0.0000	0.000000	13,000.00	0.00	0.00
05/25/2022	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 23.2800 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	23.28	0.00	0.00
05/25/2022	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 213.2000 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	213.20	0.00	0.00
05/25/2022	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 203.8600 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	203.86	0.00	0.00
05/25/2022	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 3.2100 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	3.21	0.00	0.00
05/25/2022	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 306.1000 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	306.10	0.00	0.00
05/25/2022	31406XWT5	INTEREST EARNED ON F N M A #823358 1.973% 2/01/35 \$1 PV ON 66.6000 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	66.60	0.00	0.00
05/25/2022	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 41.1100 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	41.11	0.00	0.00
05/25/2022	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 336.7900 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	336.79	0.00	0.00
05/25/2022	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 16.4700 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	16.47	0.00	0.00
05/25/2022	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 28.4300 SHARES DUE 5/25/2022 APRIL FNMA DUE 5/25/22	0.0000	0.000000	28.43	0.00	0.00
05/25/2022	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 96.5600 SHARES DUE 5/25/2022 \$0.00112/PV ON 85,964.27 PV DUE 5/25/22	0.0000	0.000000	96.56	0.00	0.00
05/25/2022	96130ALA4	PAID ACCRUED INTEREST ON PURCHASE OF WESTPAC BKG C D 0.300% 10/26/22	0.0000	0.000000	-7,033.34	0.00	0.00
05/26/2022	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 85592.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/26/2022	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 85592.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	85,592.00	0.00
05/26/2022	78012UW43	PAID ACCRUED INTEREST ON PURCHASE OF ROYAL BK OF C D 0.270% 10/20/22	0.0000	0.000000	-3,255.00	0.00	0.00
05/26/2022	91282CBG5	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.125% 1/31/23	0.0000	0.000000	-2,978.25	0.00	0.00
05/26/2022	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 85592.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	85,592.0000	0.000000	0.00	0.00	0.00
05/26/2022	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 85592.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/27/2022	89114WJB2	PAID ACCRUED INTEREST ON PURCHASE OF TORONTO DOMINION C D 0.270% 10/20/22	0.0000	0.000000	-3,270.00	0.00	0.00

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05/31/2022	61747YEA9	INTEREST EARNED ON MORGAN STANLEY 0.790% 5/30/25 \$1 PV ON 8885000.0000 SHARES DUE 5/30/2022	0.0000	0.000000	35,095.75	0.00	0.00
05/31/2022	91282CCF6	INTEREST EARNED ON U S TREASURY NT 0.750% 5/31/26 \$1 PV ON 7500000.0000 SHARES DUE 5/31/2022	0.0000	0.000000	28,125.00	0.00	0.00
05/31/2022	912828R69	INTEREST EARNED ON U S TREASURY NT 1.625% 5/31/23 \$1 PV ON 5000000.0000 SHARES DUE 5/31/2022	0.0000	0.000000	40,625.00	0.00	0.00
05/31/2022	912828U57	INTEREST EARNED ON U S TREASURY NT 2.125% 11/30/23 \$1 PV ON 15000000.0000 SHARES DUE 5/31/2022	0.0000	0.000000	159,375.00	0.00	0.00
05/31/2022	9128283J7	INTEREST EARNED ON U S TREASURY NT 2.125% 11/30/24 \$1 PV ON 16500000.0000 SHARES DUE 5/31/2022	0.0000	0.000000	175,312.50	0.00	0.00
05/31/2022	91282CBG5	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.125% 1/31/23	0.0000	0.000000	-1,035.91	0.00	0.00
TOTAL OTHER TRANSACTIONS			164,216.0000		1,497,983.08	164,216.00	0.00