

**U.S. Bank  
Transaction History  
January 2022**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
<b>ACQUISITIONS</b>							
01/04/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	310.1300	1.000000	-310.13	310.13	0.00
01/04/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	232.3100	1.000000	-232.31	232.31	0.00
01/06/2022	21684XUU8	PURCHASED PAR VALUE OF COOPERATIEVE C D 0.330% 7/18/22 /WELLS FARGO SECURITIES, LLC/3,000,000 PAR VALUE AT 100 %	3,000,000.0000	1.000000	-3,000,000.00	3,000,000.00	0.00
01/07/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	81,250.0000	1.000000	-81,250.00	81,250.00	0.00
01/10/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	8,468.7500	1.000000	-8,468.75	8,468.75	0.00
01/11/2022	59217GER6	PURCHASED PAR VALUE OF MET LIFE GLOB MTN 1.875% 1/11/27 /J.P. MORGAN SECURITIES LLC/5,920,000 PAR VALUE AT 99.886 %	5,920,000.0000	0.998860	-5,913,251.20	5,913,251.20	0.00
01/12/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,597,246.0900	1.000000	-6,597,246.09	6,597,246.09	0.00
01/13/2022	02665WEA5	PURCHASED PAR VALUE OF AMERICAN HONDA MTN 1.500% 1/13/25 /BOFA SECURITIES, INC./FXD INC/4,565,000 PAR VALUE AT 99.921 %	4,565,000.0000	0.999210	-4,561,393.65	4,561,393.65	0.00
01/14/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	14,576.2500	1.000000	-14,576.25	14,576.25	0.00
01/18/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,700,551.9400	1.000000	-1,700,551.94	1,700,551.94	0.00
01/18/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,092,572.5800	1.000000	-3,092,572.58	3,092,572.58	0.00
01/19/2022	05601XAC3	PURCHASED PAR VALUE OF BMW VEHICLE LEASE 0.00001% 3/25/25 /MITSUBISHI UFJ SECURITIES USA/2,400,000 PAR VALUE AT 99.98505 %	2,400,000.0000	0.999851	-2,399,641.20	2,399,641.20	0.00
01/19/2022	380146AC4	PURCHASED PAR VALUE OF GM FIN CONS AUTO 0.00001% 11/16/26 /PERSHING LLC/1,590,000 PAR VALUE AT 99.99131006 %	1,590,000.0000	0.999913	-1,589,861.83	1,589,861.83	0.00
01/19/2022	44891WAC3	PURCHASED PAR VALUE OF HYUNDAI AUTO LEASE 0.00001% 1/15/25 /CITIGROUP GLOBAL MARKETS INC./2,895,000 PAR VALUE AT 99.99778998 %	2,895,000.0000	0.999978	-2,894,936.02	2,894,936.02	0.00
01/20/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,371.6200	1.000000	-2,371.62	2,371.62	0.00
01/21/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,000,000.0000	1.000000	-2,000,000.00	2,000,000.00	0.00
01/21/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,040.4600	1.000000	-2,040.46	2,040.46	0.00
01/21/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	83,948.7500	1.000000	-83,948.75	83,948.75	0.00
01/24/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	75,962.5000	1.000000	-75,962.50	75,962.50	0.00
01/25/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	101,242.2200	1.000000	-101,242.22	101,242.22	0.00
01/25/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	16,868.9700	1.000000	-16,868.97	16,868.97	0.00
01/26/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	146,250.0000	1.000000	-146,250.00	146,250.00	0.00
01/26/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	10,000,000.0000	1.000000	-10,000,000.00	10,000,000.00	0.00
01/27/2022	89114TZN5	PURCHASED PAR VALUE OF TORONTO DOMINION MTN 1.950% 1/12/27 /DAIWA CAPITAL MARKETS AMERICA/720,000 PAR VALUE AT 99.176 %	720,000.0000	0.991760	-714,067.20	714,067.20	0.00
01/27/2022	89114TZN5	PURCHASED PAR VALUE OF TORONTO DOMINION MTN 1.950% 1/12/27 /TD SECURITIES (USA)/1,280,000 PAR VALUE AT 99.259 %	1,280,000.0000	0.992590	-1,270,515.20	1,270,515.20	0.00
01/28/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,000,000.0000	1.000000	-4,000,000.00	4,000,000.00	0.00
01/31/2022	747525AF0	PURCHASED PAR VALUE OF QUALCOMM INC 3.450% 5/20/25 /MORGAN STANLEY & CO. LLC/2,210,000 PAR VALUE AT 104.904 %	2,210,000.0000	1.049040	-2,318,378.40	2,318,378.40	0.00

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01/31/2022	912828Z78	PURCHASED PAR VALUE OF U S TREASURY NT 1.500% 1/31/27 /BOFA SECURITIES, INC./FXD INC/7,500,000 PAR VALUE AT 99.3320312 %	7,500,000.0000	0.993320	-7,449,902.34	7,449,902.34	0.00
01/31/2022	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	68,000,000.0000	1.000000	-68,000,000.00	68,000,000.00	0.00
<b>TOTAL ACQUISITIONS</b>			<b>128,003,892.5700</b>		<b>-128,035,839.61</b>	<b>128,035,839.61</b>	<b>0.00</b>
<b>DISPOSITIONS</b>							
01/06/2022	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
01/11/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,913,251.2000	1.000000	5,913,251.20	-5,913,251.20	0.00
01/12/2022	912828L57	SOLD PAR VALUE OF U S TREASURY NT 1.750% 9/30/22 /NOMURA SECURITIES INTERNATIONAL/6,500,000 PAR VALUE AT 100.99609369 %	-6,500,000.0000	1.009961	6,564,746.09	-6,513,710.94	51,035.15
01/13/2022	06406RAA5	BOND CALLED PAR VALUE OF BANK OF NY MTN 2.600% 2/07/22 /CALLS/1/13/2022 FULL CALL @ PAR	-2,500,000.0000	1.000000	2,500,000.00	-2,504,475.00	-4,475.00
01/13/2022	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30160.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	30,160.0000	0.000000	0.00	0.00	0.00
01/13/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-0.8300	1.000000	0.83	-0.83	0.00
01/13/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-2,033,226.1500	1.000000	2,033,226.15	-2,033,226.15	0.00
01/18/2022	69353RFB9	BOND CALLED PAR VALUE OF PNC BANK NA MTN 2.625% 2/17/22 /CALLS/1/18/2022 FULL CALL @ PAR	-1,000,000.0000	1.000000	1,000,000.00	-974,940.00	25,060.00
01/18/2022	4581X0CW6	MATURED PAR VALUE OF INTER AMER DEV BK 2.125% 1/18/22 3,000,000 PAR VALUE AT 100 %	-3,000,000.0000	1.000000	3,000,000.00	-2,996,310.00	3,690.00
01/18/2022	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 2.262% 1/01/28 DECEMBER FHLMC DUE 1/15/22	-23.5600	0.000000	23.56	-22.99	0.57
01/18/2022	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 3.787% 8/15/32	-82.6500	0.000000	82.65	-82.74	-0.09
01/18/2022	47787NAC3	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 0.510% 11/15/24	-1,118.5800	0.000000	1,118.58	-1,118.41	0.17
01/18/2022	58770FAC6	PAID DOWN PAR VALUE OF MERCEDES BENZ AUTO 1.840% 12/15/22	-218,137.9400	0.000000	218,137.94	-218,109.19	28.75
01/18/2022	65479JAD5	PAID DOWN PAR VALUE OF NISSAN AUTO 1.930% 7/15/24	-243,458.9900	0.000000	243,458.99	-243,446.13	12.86
01/18/2022	65479GAD1	PAID DOWN PAR VALUE OF NISSAN AUTO 3.060% 3/15/23	-124,484.2300	0.000000	124,484.23	-124,480.20	4.03
01/18/2022	89237VAB5	PAID DOWN PAR VALUE OF TOYOTA AUTO RECV 0.440% 10/15/24	-34,465.5300	0.000000	34,465.53	-34,462.88	2.65
01/19/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-6,737,564.0500	1.000000	6,737,564.05	-6,737,564.05	0.00
01/20/2022	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 2.125% 12/20/26 DECEMBER GNMA DUE 1/20/22	-160.2000	0.000000	160.20	-162.85	-2.65
01/20/2022	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 2.000% 6/20/27 DECEMBER GNMA DUE 1/20/22	-99.4700	0.000000	99.47	-101.65	-2.18
01/20/2022	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 1.875% 4/20/30 DECEMBER GNMA DUE 1/20/22	-118.9900	0.000000	118.99	-117.91	1.08
01/20/2022	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 1.875% 5/20/30 DECEMBER GNMA DUE 1/20/22	-291.3300	0.000000	291.33	-288.37	2.96
01/20/2022	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 1.625% 7/20/34 DECEMBER GNMA DUE 1/20/22	-475.0200	0.000000	475.02	-474.72	0.30

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01/21/2022	62479MAM5	MATURED PAR VALUE OF MUFG BK LTD N Y BRH C P VALUE AT 100 %	1/21/22 2,000,000 PAR	-2,000,000.0000	1.000000	1,997,907.78	-1,997,907.78	0.00
01/25/2022	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 9.50001% 9/25/43		-1,163.4800	0.000000	1,163.48	-1,317.64	-154.16
01/25/2022	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 DUE 1/25/22	4.500% 4/01/28 DECEMBER FNMA	-95.9900	0.000000	95.99	-101.52	-5.53
01/25/2022	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 DUE 1/25/22	5.000% 9/01/35 DECEMBER FNMA	-1,911.7900	0.000000	1,911.79	-2,055.17	-143.38
01/25/2022	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 DUE 1/25/22	5.000% 6/01/36 DECEMBER FNMA	-1,480.4700	0.000000	1,480.47	-1,591.51	-111.04
01/25/2022	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 DUE 1/25/22	5.000% 10/01/33 DECEMBER FNMA	-4.0900	0.000000	4.09	-4.40	-0.31
01/25/2022	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 DUE 1/25/22	5.000% 3/01/35 DECEMBER FNMA	-426.1600	0.000000	426.16	-458.12	-31.96
01/25/2022	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 DUE 1/25/22	1.977% 2/01/35 DECEMBER FNMA	-395.8800	0.000000	395.88	-392.79	3.09
01/25/2022	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 DUE 1/25/22	5.000% 7/01/35 DECEMBER FNMA	-242.1600	0.000000	242.16	-260.32	-18.16
01/25/2022	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 DUE 1/25/22	5.000% 7/01/36 DECEMBER FNMA	-2,381.7200	0.000000	2,381.72	-2,560.35	-178.63
01/25/2022	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 DUE 1/25/22	4.500% 6/01/29 DECEMBER FNMA	-142.6600	0.000000	142.66	-150.88	-8.22
01/25/2022	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 DUE 1/25/22	4.500% 4/01/29 DECEMBER FNMA	-154.4600	0.000000	154.46	-163.36	-8.90
01/25/2022	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41		-2,104.2000	0.000000	2,104.20	-2,103.54	0.66
01/25/2022	78445JAA5	PAID DOWN PAR VALUE OF S L M A 1.65997% 4/25/23		-321.8500	0.000000	321.85	-320.54	1.31
01/26/2022	459058FY4	MATURED PAR VALUE OF INTL BK 100 %	2.000% 1/26/22 10,000,000 PAR VALUE AT	-10,000,000.0000	1.000000	10,000,000.00	-10,006,350.00	-6,350.00
01/27/2022	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30680.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI		30,680.0000	0.000000	0.00	0.00	0.00
01/27/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-1,986,207.4000	1.000000	1,986,207.40	-1,986,207.40	0.00
01/28/2022	89233HAU8	MATURED PAR VALUE OF TOYOTA MTR CR CORP DISC C P VALUE AT 100 %	1/28/22 4,000,000 PAR	-4,000,000.0000	1.000000	3,995,866.67	-3,995,866.67	0.00
01/31/2022	912828Z60	MATURED PAR VALUE OF U S TREASURY NT VALUE AT 100 %	1.375% 1/31/22 40,000,000 PAR	-40,000,000.0000	1.000000	40,000,000.00	-40,226,757.82	-226,757.82
01/31/2022	912828H86	MATURED PAR VALUE OF U S TREASURY NT VALUE AT 100 %	1.500% 1/31/22 27,500,000 PAR	-27,500,000.0000	1.000000	27,500,000.00	-27,691,210.94	-191,210.94
01/31/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-75,000,000.0000	1.000000	75,000,000.00	-75,000,000.00	0.00
01/31/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-2,172,165.6100	1.000000	2,172,165.61	-2,172,165.61	0.00

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01/31/2022	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,449,902.3400	1.000000	7,449,902.34	-7,449,902.34	0.00
<b>TOTAL DISPOSITIONS</b>			<b>-201,365,218.9800</b>		<b>201,484,579.52</b>	<b>-201,834,194.91</b>	<b>-349,615.39</b>
<b>OTHER TRANSACTIONS</b>							
01/03/2022	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 12/31/2021 INTEREST FROM 12/1/21 TO 12/31/21	0.0000	0.000000	310.13	0.00	0.00
01/03/2022	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 12/31/2021 INTEREST FROM 12/1/21 TO 12/31/21	0.0000	0.000000	232.31	0.00	0.00
01/07/2022	3135G0X24	INTEREST EARNED ON F N M A 1.625% 1/07/25 \$1 PV ON 10000000.0000 SHARES DUE 1/7/2022	0.0000	0.000000	81,250.00	0.00	0.00
01/10/2022	3135G05G4	INTEREST EARNED ON F N M A 0.250% 7/10/23 \$1 PV ON 6775000.0000 SHARES DUE 1/10/2022	0.0000	0.000000	8,468.75	0.00	0.00
01/12/2022	912828L57	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 1.750% 9/30/22	0.0000	0.000000	32,500.00	0.00	0.00
01/13/2022	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30160.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
01/13/2022	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30160.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	30,160.00	0.00
01/13/2022	06406RAA5	INTEREST EARNED ON BANK OF NY MTN 2.600% 2/07/22 \$1 PV ON 2500000.0000 SHARES DUE 1/13/2022 ACCRUED INTEREST ON 1/13/2022 FULL CALL	0.0000	0.000000	28,166.67	0.00	0.00
01/13/2022	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30160.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
01/14/2022	02665WCJ8	INTEREST EARNED ON AMERICAN HONDA MTN 3.450% 7/14/23 \$1 PV ON 845000.0000 SHARES DUE 1/14/2022	0.0000	0.000000	14,576.25	0.00	0.00
01/18/2022	31348SWZ3	INTEREST EARNED ON F H L M C #786064 2.262% 1/01/28 \$1 PV ON 2.4900 SHARES DUE 1/15/2022 NOVEMBER FHLMC DUE 1/15/22	0.0000	0.000000	2.49	0.00	0.00
01/18/2022	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 3.787% 8/15/32 \$1 PV ON 11.3200 SHARES DUE 1/15/2022 \$0.00316/PV ON 3,588.05 PV DUE 1/15/22	0.0000	0.000000	11.32	0.00	0.00
01/18/2022	362554AC1	INTEREST EARNED ON GM FIN CONS AUTO 0.680% 9/16/26 \$1 PV ON 1705000.0000 SHARES DUE 1/16/2022	0.0000	0.000000	966.17	0.00	0.00
01/18/2022	43813KAC6	INTEREST EARNED ON HONDA AUTO 0.370% 10/18/24 \$1 PV ON 997.4600 SHARES DUE 1/18/2022 \$0.00031/PV ON 3,235,000.00 PV DUE 1/18/22	0.0000	0.000000	997.46	0.00	0.00
01/18/2022	44934KAC8	INTEREST EARNED ON HTUNDAI AUTO REC TR 0.380% 1/15/26 \$1 PV ON 1912.6700 SHARES DUE 1/15/2022 \$0.00032/PV ON 6,040,000.00 PV DUE 1/15/22	0.0000	0.000000	1,912.67	0.00	0.00
01/18/2022	44891VAC5	INTEREST EARNED ON HYUNDAI AUTO LEASE 0.330% 6/17/24 \$1 PV ON 1142.6300 SHARES DUE 1/15/2022 \$0.00027/PV ON 4,155,000.00 PV DUE 1/15/22	0.0000	0.000000	1,142.63	0.00	0.00
01/18/2022	44933LAC7	INTEREST EARNED ON HYUNDAI AUTO REC 0.380% 9/15/25 \$1 PV ON 665.0000 SHARES DUE 1/15/2022 \$0.00032/PV ON 2,100,000.00 PV DUE 1/15/22	0.0000	0.000000	665.00	0.00	0.00
01/18/2022	44935FAD6	INTEREST EARNED ON HYUNDAI AUTO REC TR 0.740% 5/15/26 \$1 PV ON 986.6700 SHARES DUE 1/15/2022 \$0.00062/PV ON 1,600,000.00 PV DUE 1/15/22	0.0000	0.000000	986.67	0.00	0.00

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01/18/2022	4581X0DN5	INTEREST EARNED ON INTER AMER BK M T N 0.625% 7/15/25 \$1 PV ON 5050000.0000 SHARES DUE 1/15/2022	0.0000	0.000000	15,781.25	0.00	0.00
01/18/2022	4581X0CW6	INTEREST EARNED ON INTER AMER DEV BK 2.125% 1/18/22 \$1 PV ON 3000000.0000 SHARES DUE 1/18/2022	0.0000	0.000000	31,875.00	0.00	0.00
01/18/2022	47789QAC4	INTEREST EARNED ON JOHN DEERE OWN 0.520% 3/16/26 \$1 PV ON 1222.0000 SHARES DUE 1/15/2022 \$0.00043/PV ON 2,820,000.00 PV DUE 1/15/22	0.0000	0.000000	1,222.00	0.00	0.00
01/18/2022	47788UAC6	INTEREST EARNED ON JOHN DEERE OWNER 0.360% 9/15/25 \$1 PV ON 690.0000 SHARES DUE 1/15/2022 \$0.00030/PV ON 2,300,000.00 PV DUE 1/15/22	0.0000	0.000000	690.00	0.00	0.00
01/18/2022	47787NAC3	INTEREST EARNED ON JOHN DEERE OWNER 0.510% 11/15/24 \$1 PV ON 629.0000 SHARES DUE 1/15/2022 \$0.00042/PV ON 1,480,000.00 PV DUE 1/15/22	0.0000	0.000000	629.00	0.00	0.00
01/18/2022	58769KAD6	INTEREST EARNED ON MERCEDES BENZ AUTO 0.400% 11/15/24 \$1 PV ON 1105.0000 SHARES DUE 1/15/2022 \$0.00033/PV ON 3,315,000.00 PV DUE 1/15/22	0.0000	0.000000	1,105.00	0.00	0.00
01/18/2022	58770FAC6	INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 1402.1200 SHARES DUE 1/15/2022 \$0.00153/PV ON 914,426.65 PV DUE 1/15/22	0.0000	0.000000	1,402.12	0.00	0.00
01/18/2022	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 4382.5800 SHARES DUE 1/15/2022 \$0.00161/PV ON 2,724,922.14 PV DUE 1/15/22	0.0000	0.000000	4,382.58	0.00	0.00
01/18/2022	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 733.5100 SHARES DUE 1/15/2022 \$0.00255/PV ON 287,650.80 PV DUE 1/15/22	0.0000	0.000000	733.51	0.00	0.00
01/18/2022	69353RFB9	INTEREST EARNED ON PNC BANK NA MTN 2.625% 2/17/22 \$1 PV ON 1000000.0000 SHARES DUE 1/18/2022 ACCRUED INTEREST ON 1/18/2022 FULL CALL	0.0000	0.000000	11,010.42	0.00	0.00
01/18/2022	78013XZU5	INTEREST EARNED ON ROYAL BANK OF MTN 2.550% 7/16/24 \$1 PV ON 6500000.0000 SHARES DUE 1/16/2022	0.0000	0.000000	82,875.00	0.00	0.00
01/18/2022	79466LAG9	INTEREST EARNED ON SALESFORCE COM INC 0.625% 7/15/24 \$1 PV ON 1350000.0000 SHARES DUE 1/15/2022	0.0000	0.000000	4,289.06	0.00	0.00
01/18/2022	89237VAB5	INTEREST EARNED ON TOYOTA AUTO RECV 0.440% 10/15/24 \$1 PV ON 1085.3300 SHARES DUE 1/15/2022 \$0.00037/PV ON 2,960,000.00 PV DUE 1/15/22	0.0000	0.000000	1,085.33	0.00	0.00
01/18/2022	912828WU0	INTEREST EARNED ON U S TREASURY I P S 0.125% 7/15/24 \$1 PV ON 12141376.0000 SHARES DUE 1/15/2022	0.0000	0.000000	7,588.36	0.00	0.00
01/19/2022	3135G0T94	INTEREST EARNED ON F N M A DEB 2.375% 1/19/23 \$1 PV ON 5000000.0000 SHARES DUE 1/19/2022	0.0000	0.000000	59,375.00	0.00	0.00
01/19/2022	89114QC48	INTEREST EARNED ON TORONTO MTN 3.500% 7/19/23 \$1 PV ON 5000000.0000 SHARES DUE 1/19/2022	0.0000	0.000000	87,500.00	0.00	0.00
01/20/2022	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 2.125% 12/20/26 \$1 PV ON 15.9300 SHARES DUE 1/20/2022 DECEMBER GNMA DUE 1/20/22	0.0000	0.000000	15.93	0.00	0.00
01/20/2022	36225CC20	INTEREST EARNED ON G N M A I I #080088 2.000% 6/20/27 \$1 PV ON 10.5900 SHARES DUE 1/20/2022 DECEMBER GNMA DUE 1/20/22	0.0000	0.000000	10.59	0.00	0.00
01/20/2022	36225CNM4	INTEREST EARNED ON G N M A I I #080395 1.875% 4/20/30 \$1 PV ON 5.4300 SHARES DUE 1/20/2022 DECEMBER GNMA DUE 1/20/22	0.0000	0.000000	5.43	0.00	0.00
01/20/2022	36225CN28	INTEREST EARNED ON G N M A I I #080408 1.875% 5/20/30 \$1 PV ON 45.9200 SHARES DUE 1/20/2022 DECEMBER GNMA DUE 1/20/22	0.0000	0.000000	45.92	0.00	0.00

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01/20/2022	36225DCB8	INTEREST EARNED ON G N M A I I #080965 1.625% 7/20/34 \$1 PV ON 33.9900 SHARES DUE 1/20/2022 DECEMBER GNMA DUE 1/20/22	0.0000	0.000000	33.99	0.00	0.00
01/20/2022	89239CAC3	INTEREST EARNED ON TOYOTA LEASE OWNER 0.420% 10/21/24 \$1 PV ON 1114.7500 SHARES DUE 1/20/2022 \$0.00035/PV ON 3,185,000.00 PV DUE 1/20/22	0.0000	0.000000	1,114.75	0.00	0.00
01/21/2022	3137EAEU9	INTEREST EARNED ON F H L M C M T N 0.375% 7/21/25 \$1 PV ON 5030000.0000 SHARES DUE 1/21/2022	0.0000	0.000000	9,431.25	0.00	0.00
01/21/2022	43813GAC5	INTEREST EARNED ON HONDA AUTO 0.270% 4/21/25 \$1 PV ON 361.1300 SHARES DUE 1/21/2022 \$0.00023/PV ON 1,605,000.00 PV DUE 1/21/22	0.0000	0.000000	361.13	0.00	0.00
01/21/2022	43815GAC3	INTEREST EARNED ON HONDA AUTO REC 0.880% 1/21/26 \$1 PV ON 1679.3300 SHARES DUE 1/21/2022 \$0.00073/PV ON 2,290,000.00 PV DUE 1/21/22	0.0000	0.000000	1,679.33	0.00	0.00
01/21/2022	62479MAM5	INTEREST EARNED ON MUFG BK LTD N Y BRH C P 1/21/22 \$1 PV ON 2000000.0000 SHARES DUE 1/21/2022 2,000,000 PAR VALUE AT 100 %	0.0000	0.000000	2,092.22	0.00	0.00
01/21/2022	90331HPL1	INTEREST EARNED ON US BANK NA MTN 2.050% 1/21/25 \$1 PV ON 7270000.0000 SHARES DUE 1/21/2022	0.0000	0.000000	74,517.50	0.00	0.00
01/24/2022	46647PAU0	INTEREST EARNED ON JPMORGAN CHASE CO 3.797% 7/23/24 \$1 PV ON 2500000.0000 SHARES DUE 1/23/2022	0.0000	0.000000	47,462.50	0.00	0.00
01/24/2022	90331HNL3	INTEREST EARNED ON US BANK NA MTN 2.850% 1/23/23 \$1 PV ON 2000000.0000 SHARES DUE 1/23/2022	0.0000	0.000000	28,500.00	0.00	0.00
01/25/2022	03215PFN4	INTEREST EARNED ON AMRESCO 1.00712% 6/25/29 \$1 PV ON 99.8900 SHARES DUE 1/25/2022 \$0.00084/PV ON 119,021.64 PV DUE 1/25/22	0.0000	0.000000	99.89	0.00	0.00
01/25/2022	09690AAC7	INTEREST EARNED ON BMW VEHICLE LEASE 0.330% 12/26/24 \$1 PV ON 569.2500 SHARES DUE 1/25/2022 \$0.00027/PV ON 2,070,000.00 PV DUE 1/25/22	0.0000	0.000000	569.25	0.00	0.00
01/25/2022	808513AT2	INTEREST EARNED ON CHARLES SCHWAB CORP 2.650% 1/25/23 \$1 PV ON 6750000.0000 SHARES DUE 1/25/2022	0.0000	0.000000	89,437.50	0.00	0.00
01/25/2022	3137BFE98	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 13212.5000 SHARES DUE 1/25/2022 \$0.00264/PV ON 5,000,000.00 PV DUE 1/25/22	0.0000	0.000000	13,212.50	0.00	0.00
01/25/2022	31394JY35	INTEREST EARNED ON F H L M C MLTCL MT 9.50001% 9/25/43 \$1 PV ON 2492.9900 SHARES DUE 1/25/2022 \$0.00542/PV ON 460,244.11 PV DUE 1/25/22	0.0000	0.000000	2,492.99	0.00	0.00
01/25/2022	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 24.8200 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	24.82	0.00	0.00
01/25/2022	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 238.5400 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	238.54	0.00	0.00
01/25/2022	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 222.0600 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	222.06	0.00	0.00
01/25/2022	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 3.2800 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	3.28	0.00	0.00
01/25/2022	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 325.8700 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	325.87	0.00	0.00
01/25/2022	31406XWT5	INTEREST EARNED ON F N M A #823358 1.977% 2/01/35 \$1 PV ON 90.9900 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	90.99	0.00	0.00

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01/25/2022	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 44.6300 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	44.63	0.00	0.00
01/25/2022	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 373.8100 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	373.81	0.00	0.00
01/25/2022	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 18.4000 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	18.40	0.00	0.00
01/25/2022	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 31.1200 SHARES DUE 1/25/2022 DECEMBER FNMA DUE 1/25/22	0.0000	0.000000	31.12	0.00	0.00
01/25/2022	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 61.1600 SHARES DUE 1/25/2022 \$0.00065/PV ON 93,868.68 PV DUE 1/25/22	0.0000	0.000000	61.16	0.00	0.00
01/25/2022	78445JAA5	INTEREST EARNED ON S L M A 1.65997% 4/25/23 \$1 PV ON 39.4700 SHARES DUE 1/25/2022 \$0.00415/PV ON 9,510.53 PV DUE 1/25/22	0.0000	0.000000	39.47	0.00	0.00
01/26/2022	3133EKWV4	INTEREST EARNED ON F F C B DEB 1.850% 7/26/24 \$1 PV ON 5000000.0000 SHARES DUE 1/26/2022	0.0000	0.000000	46,250.00	0.00	0.00
01/26/2022	459058FY4	INTEREST EARNED ON INTL BK 2.000% 1/26/22 \$1 PV ON 10000000.0000 SHARES DUE 1/26/2022	0.0000	0.000000	100,000.00	0.00	0.00
01/27/2022	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30680.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
01/27/2022	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30680.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	30,680.00	0.00
01/27/2022	89114TZN5	PAID ACCRUED INTEREST ON PURCHASE OF TORONTO DOMINION MTN 1.950% 1/12/27	0.0000	0.000000	-585.00	0.00	0.00
01/27/2022	89114TZN5	PAID ACCRUED INTEREST ON PURCHASE OF TORONTO DOMINION MTN 1.950% 1/12/27	0.0000	0.000000	-1,040.00	0.00	0.00
01/27/2022	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 30680.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
01/28/2022	89233HAU8	INTEREST EARNED ON TOYOTA MTR CR CORP DISC C P 1/28/22 \$1 PV ON 4000000.0000 SHARES DUE 1/28/2022 4,000,000 PAR VALUE AT 100 %	0.0000	0.000000	4,133.33	0.00	0.00
01/31/2022		CASH DISBURSEMENT PAID TO OCS OUTGOING DOMESTIC WIRE PER DIR DTD 1/26/2022	0.0000	0.000000	-75,000,000.00	0.00	0.00
01/31/2022	06406RAE7	INTEREST EARNED ON BANK OF NY MTN 2.950% 1/29/23 \$1 PV ON 2500000.0000 SHARES DUE 1/29/2022	0.0000	0.000000	36,875.00	0.00	0.00
01/31/2022	91282CBG5	INTEREST EARNED ON U S TREASURY NT 0.125% 1/31/23 \$1 PV ON 10000000.0000 SHARES DUE 1/31/2022	0.0000	0.000000	6,250.00	0.00	0.00
01/31/2022	91282CAC5	INTEREST EARNED ON U S TREASURY NT 0.125% 7/31/22 \$1 PV ON 30000000.0000 SHARES DUE 1/31/2022	0.0000	0.000000	18,750.00	0.00	0.00
01/31/2022	91282CBH3	INTEREST EARNED ON U S TREASURY NT 0.375% 1/31/26 \$1 PV ON 18000000.0000 SHARES DUE 1/31/2022	0.0000	0.000000	33,750.00	0.00	0.00
01/31/2022	91282Z60	INTEREST EARNED ON U S TREASURY NT 1.375% 1/31/22 \$1 PV ON 40000000.0000 SHARES DUE 1/31/2022	0.0000	0.000000	275,000.00	0.00	0.00

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01/31/2022	912828H86	INTEREST EARNED ON U S TREASURY NT 1.500% 1/31/22 \$1 PV ON 27500000.0000 SHARES DUE 1/31/2022	0.0000	0.000000	206,250.00	0.00	0.00
01/31/2022	912828V80	INTEREST EARNED ON U S TREASURY NT 2.250% 1/31/24 \$1 PV ON 7500000.0000 SHARES DUE 1/31/2022	0.0000	0.000000	84,375.00	0.00	0.00
01/31/2022	747525AF0	PAID ACCRUED INTEREST ON PURCHASE OF QUALCOMM INC 3.450% 5/20/25	0.0000	0.000000	-15,037.21	0.00	0.00
<b>TOTAL OTHER TRANSACTIONS</b>			<b>0.0000</b>		<b>-73,448,739.91</b>	<b>60,840.00</b>	<b>0.00</b>