

**U.S. Bank  
Transaction History  
July 2021**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
<b>ACQUISITIONS</b>							
07/01/2021	912828ZM5	PURCHASED PAR VALUE OF U S TREASURY NT 0.125% 4/30/22 /J.P. MORGAN SECURITIES LLC/10,000,000 PAR VALUE AT 100.0390625 %	10,000,000.0000	1.000391	-10,003,906.25	10,003,906.25	0.00
07/02/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	126.2800	1.000000	-126.28	126.28	0.00
07/02/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,555,760.2700	1.000000	-6,555,760.27	6,555,760.27	0.00
07/06/2021	05531FBG7	PURCHASED PAR VALUE OF BB T CORPORATION MTN 3.050% 6/20/22 /GOLDMAN SACHS & CO. LLC/2,000,000 PAR VALUE AT 102.471 %	2,000,000.0000	1.024710	-2,049,420.00	2,049,420.00	0.00
07/06/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	30,000.0000	1.000000	-30,000.00	30,000.00	0.00
07/07/2021	3137BFE98	PURCHASED PAR VALUE OF F H L B GTD REMIC 3.171% 10/25/24 /MORGAN STANLEY & CO. LLC/5,000,000 PAR VALUE AT 107.570312 %	5,000,000.0000	1.075703	-5,378,515.62	5,378,515.62	0.00
07/08/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	19,665.6200	1.000000	-19,665.62	19,665.62	0.00
07/08/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,045,000.0000	1.000000	-3,045,000.00	3,045,000.00	0.00
07/12/2021	79466LAG9	PURCHASED PAR VALUE OF SALESFORCE COM INC 0.625% 7/15/24 /CITIGROUP GLOBAL MARKETS INC./1,350,000 PAR VALUE AT 99.949 %	1,350,000.0000	0.999490	-1,349,311.50	1,349,311.50	0.00
07/14/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	14,576.2500	1.000000	-14,576.25	14,576.25	0.00
07/15/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,586,232.3600	1.000000	-3,586,232.36	3,586,232.36	0.00
07/15/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	23,118.2600	1.000000	-23,118.26	23,118.26	0.00
07/16/2021	037833AZ3	PURCHASED PAR VALUE OF APPLE INC 2.500% 2/09/25 /JEFFERIES LLC/3,922,000 PAR VALUE AT 105.928 %	3,922,000.0000	1.059280	-4,154,496.16	4,154,496.16	0.00
07/16/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	82,875.0000	1.000000	-82,875.00	82,875.00	0.00
07/19/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	254,417.4700	1.000000	-254,417.47	254,417.47	0.00
07/20/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	15,479.2200	1.000000	-15,479.22	15,479.22	0.00
07/20/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,500,012.5000	1.000000	-2,500,012.50	2,500,012.50	0.00
07/21/2021	47789QAC4	PURCHASED PAR VALUE OF JOHN DEERE OWN 0.00001% 3/16/26 /MITSUBISHI UFJ SECURITIES USA/2,820,000 PAR VALUE AT 99.99108014 %	2,820,000.0000	0.999911	-2,819,748.46	2,819,748.46	0.00
07/21/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	162,976.9300	1.000000	-162,976.93	162,976.93	0.00
07/22/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,000,000.0000	1.000000	-5,000,000.00	5,000,000.00	0.00
07/23/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	75,962.5000	1.000000	-75,962.50	75,962.50	0.00
07/26/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	12,267,997.5700	1.000000	-12,267,997.57	12,267,997.57	0.00
07/28/2021	44934KAC8	PURCHASED PAR VALUE OF HTUNDAI AUTO REC TR 0.590% 1/15/26 /CITIGROUP GLOBAL MARKETS INC./6,040,000 PAR VALUE AT 99.97792997 %	6,040,000.0000	0.999779	-6,038,666.97	6,038,666.97	0.00
07/29/2021	912796F61	PURCHASED PAR VALUE OF U S TREASURY BILL 9/30/21 /MORGAN STANLEY & CO. LLC/14,000,000 PAR VALUE AT 99.993 %	14,000,000.0000	0.999930	-13,999,020.00	13,999,020.00	0.00
07/29/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,000,000.0000	1.000000	-7,000,000.00	7,000,000.00	0.00
07/29/2021	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	36,875.0000	1.000000	-36,875.00	36,875.00	0.00
<b>TOTAL ACQUISITIONS</b>			<b>85,803,075.2300</b>		<b>-86,464,160.19</b>	<b>86,464,160.19</b>	<b>0.00</b>
<b>DISPOSITIONS</b>							
07/01/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-10,006,012.2300	1.000000	10,006,012.23	-10,006,012.23	0.00
07/02/2021	912828U65	SOLD PAR VALUE OF U S TREASURY NT 1.750% 11/30/21 /CITIGROUP GLOBAL	-6,500,000.0000	1.007031	6,545,703.13	-6,407,599.90	138,103.23

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07/06/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-2,052,131.1100	1.000000	2,052,131.11	-2,052,131.11	0.00
07/07/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,299,908.1200	1.000000	5,299,908.12	-5,299,908.12	0.00
07/08/2021	594918BP8	FULL CALL PAR VALUE OF MICROSOFT CORP 1.550% 8/08/21 /CALLS/	-3,045,000.0000	1.000000	3,045,000.00	-3,041,385.15	3,614.85
07/12/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,340,842.7500	1.000000	1,340,842.75	-1,340,842.75	0.00
07/15/2021	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 2.262% 1/01/28 JUNE FHLMC DUE 7/15/21	-14.2300	0.000000	14.23	-13.88	0.35
07/15/2021	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 3.855% 8/15/32	-75.2500	0.000000	75.25	-75.33	-0.08
07/15/2021	47788EAC2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 3.080% 11/15/22	-100,924.9300	0.000000	100,924.93	-100,917.28	7.65
07/15/2021	58770FAC6	PAID DOWN PAR VALUE OF MERCEDES BENZ AUTO 1.840% 12/15/22	-130,414.3000	0.000000	130,414.30	-130,397.11	17.19
07/15/2021	65479JAD5	PAID DOWN PAR VALUE OF NISSAN AUTO 1.930% 7/15/24	-118,178.5800	0.000000	118,178.58	-118,172.34	6.24
07/15/2021	65479GAD1	PAID DOWN PAR VALUE OF NISSAN AUTO 3.060% 3/15/23	-162,270.8900	0.000000	162,270.89	-162,265.63	5.26
07/15/2021	912828V72	SOLD PAR VALUE OF U S TREASURY NT 1.875% 1/31/22 /CITIGROUP GLOBAL MARKETS INC./3,000,000 PAR VALUE AT 100.99218767 %	-3,000,000.0000	1.009922	3,029,765.63	-3,004,814.74	24,950.89
07/16/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,197,256.8500	1.000000	4,197,256.85	-4,197,256.85	0.00
07/19/2021	43814UAG4	PAID DOWN PAR VALUE OF HONDA AUTO 3.010% 5/18/22	-74,425.9400	0.000000	74,425.94	-74,424.32	1.62
07/20/2021	45950KCJ7	MATURED PAR VALUE OF INTL FINANCE CORP 1.125% 7/20/21 2,500,000 PAR VALUE AT 100 %	-2,500,000.0000	1.000000	2,500,000.00	-2,441,600.00	58,400.00
07/20/2021	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 2.125% 12/20/26 JUNE GNMA DUE 7/20/21	-251.5500	0.000000	251.55	-255.71	-4.16
07/20/2021	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 2.875% 6/20/27 JUNE GNMA DUE 7/20/21	-107.7300	0.000000	107.73	-110.09	-2.36
07/20/2021	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 2.875% 4/20/30 JUNE GNMA DUE 7/20/21	-137.4800	0.000000	137.48	-136.23	1.25
07/20/2021	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 2.875% 5/20/30 JUNE GNMA DUE 7/20/21	-565.5600	0.000000	565.56	-559.82	5.74
07/20/2021	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 2.250% 7/20/34 JUNE GNMA DUE 7/20/21	-176.4800	0.000000	176.48	-176.37	0.11
07/21/2021	43815HAC1	PAID DOWN PAR VALUE OF HONDA AUTO 2.950% 8/22/22	-160,995.3700	3.150809	160,995.37	-160,973.28	22.09
07/21/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-2,735,799.7100	1.000000	2,735,799.71	-2,735,799.71	0.00
07/22/2021	912796C49	MATURED PAR VALUE OF U S TREASURY BILL 7/22/21 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	4,997,661.81	-4,997,661.81	0.00
07/26/2021	62479LUS2	MATURED PAR VALUE OF MUFG BK LTD N Y BRH C P 7/26/21 12,000,000 PAR VALUE AT 100 %	-12,000,000.0000	1.000000	11,997,000.00	-11,997,000.00	0.00
07/26/2021	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-13,184.9900	0.000000	13,184.99	-14,932.00	-1,747.01
07/26/2021	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 JUNE FNMA DUE 7/25/21	-114.0000	0.000000	114.00	-120.57	-6.57
07/26/2021	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 JUNE FNMA DUE 7/25/21	-2,353.5900	0.000000	2,353.59	-2,530.11	-176.52
07/26/2021	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 JUNE FNMA DUE 7/25/21	-1,549.4000	0.000000	1,549.40	-1,665.60	-116.20

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07/26/2021	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 7/25/21	5.000% 10/01/33 JUNE FNMA DUE	-3.9800	0.000000	3.98	-4.28 -0.30
07/26/2021	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 7/25/21	5.000% 3/01/35 JUNE FNMA DUE	-2,202.4600	0.000000	2,202.46	-2,367.64 -165.18
07/26/2021	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 7/25/21	2.035% 2/01/35 JUNE FNMA DUE	-561.9600	0.000000	561.96	-557.57 4.39
07/26/2021	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 7/25/21	5.000% 7/01/35 JUNE FNMA DUE	-402.8900	0.000000	402.89	-433.11 -30.22
07/26/2021	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 7/25/21	5.000% 7/01/36 JUNE FNMA DUE	-3,710.1300	0.000000	3,710.13	-3,988.39 -278.26
07/26/2021	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 7/25/21	4.500% 6/01/29 JUNE FNMA DUE	-151.2100	0.000000	151.21	-159.92 -8.71
07/26/2021	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 7/25/21	4.500% 4/01/29 JUNE FNMA DUE	-250.3900	0.000000	250.39	-264.81 -14.42
07/26/2021	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2/25/41	2.472%	-2,789.9900	0.000000	2,789.99	-2,789.12 0.87
07/26/2021	78445JAA5	PAID DOWN PAR VALUE OF S L M A 4/25/23	1.69437%	-311.7300	0.000000	311.73	-310.47 1.26
07/28/2021	61747WAL3	MATURED PAR VALUE OF MORGAN STANLEY VALUE AT 100 %	5.500% 7/28/21 2,800,000 PAR	-2,800,000.0000	1.000000	2,800,000.00	-3,200,848.00 -400,848.00
07/28/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-3,161,666.9700	1.000000	3,161,666.97	-3,161,666.97 0.00
07/29/2021	912796C56	MATURED PAR VALUE OF U S TREASURY BILL AT 100 %	7/29/21 7,000,000 PAR VALUE	-7,000,000.0000	1.000000	6,997,275.06	-6,997,275.06 0.00
07/29/2021	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-13,999,020.0000	1.000000	13,999,020.00	-13,999,020.00 0.00
<b>TOTAL DISPOSITIONS</b>				<b>-85,413,762.7500</b>		<b>85,481,168.38</b>	<b>-85,659,423.38 -178,255.00</b>
<b>OTHER TRANSACTIONS</b>							
07/01/2021	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 6/30/2021 INTEREST FROM 6/1/21 TO 6/30/21		0.0000	0.000000	126.28	0.00 0.00
07/01/2021	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 6/30/2021 INTEREST FROM 6/1/21 TO 6/30/21		0.0000	0.000000	111.78	0.00 0.00
07/01/2021	912828ZM5	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.125% 4/30/22		0.0000	0.000000	-2,105.98	0.00 0.00
07/02/2021	912828U65	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 1.750% 11/30/21		0.0000	0.000000	9,945.36	0.00 0.00
07/06/2021	3135G0S38	INTEREST EARNED ON F N M A SHARES DUE 7/5/2021	2.000% 1/05/22 \$1 PV ON 3000000.0000	0.0000	0.000000	30,000.00	0.00 0.00
07/06/2021	05531FBG7	PAID ACCRUED INTEREST ON PURCHASE OF BB T CORPORATION MTN 3.050% 6/20/22		0.0000	0.000000	-2,711.11	0.00 0.00
07/07/2021	3135G0X24	INTEREST EARNED ON F N M A SHARES DUE 7/7/2021	1.625% 1/07/25 \$1 PV ON 10000000.0000	0.0000	0.000000	81,250.00	0.00 0.00
07/07/2021	3137BFE98	PAID ACCRUED INTEREST ON PURCHASE OF F H L B GTD REMIC 3.171% 10/25/24		0.0000	0.000000	-2,642.50	0.00 0.00
07/08/2021	594918BP8	INTEREST EARNED ON MICROSOFT CORP SHARES DUE 7/8/2021 ACCRUED INTEREST ON 7/8/2021 FULL CALL	1.550% 8/08/21 \$1 PV ON 3045000.0000	0.0000	0.000000	19,665.62	0.00 0.00

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07/12/2021	3135G05G4	INTEREST EARNED ON F N M A 0.250% 7/10/23 \$1 PV ON 6775000.0000 SHARES DUE 7/10/2021	0.0000	0.000000	8,468.75	0.00	0.00
07/13/2021	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 45552.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/13/2021	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 45552.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	45,552.00	0.00
07/13/2021	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 45552.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	45,552.0000	0.000000	0.00	0.00	0.00
07/13/2021	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 45552.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/14/2021	02665WCJ8	INTEREST EARNED ON AMERICAN HONDA MTN 3.450% 7/14/23 \$1 PV ON 845000.0000 SHARES DUE 7/14/2021	0.0000	0.000000	14,576.25	0.00	0.00
07/15/2021	31348SWZ3	INTEREST EARNED ON F H L M C #786064 2.262% 1/01/28 \$1 PV ON 2.7300 SHARES DUE 7/15/2021 MAY FHLMC DUE 7/15/21	0.0000	0.000000	2.73	0.00	0.00
07/15/2021	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 3.855% 8/15/32 \$1 PV ON 12.7900 SHARES DUE 7/15/2021 \$0.00321/PV ON 3,982.90 PV DUE 7/15/21	0.0000	0.000000	12.79	0.00	0.00
07/15/2021	44891VAC5	INTEREST EARNED ON HYUNDAI AUTO LEASE 0.330% 6/17/24 \$1 PV ON 1104.5400 SHARES DUE 7/15/2021 \$0.00027/PV ON 4,155,000.00 PV DUE 7/15/21	0.0000	0.000000	1,104.54	0.00	0.00
07/15/2021	44933LAC7	INTEREST EARNED ON HYUNDAI AUTO REC 0.380% 9/15/25 \$1 PV ON 665.0000 SHARES DUE 7/15/2021 \$0.00032/PV ON 2,100,000.00 PV DUE 7/15/21	0.0000	0.000000	665.00	0.00	0.00
07/15/2021	4581X0DN5	INTEREST EARNED ON INTER AMER BK M T N 0.625% 7/15/25 \$1 PV ON 5050000.0000 SHARES DUE 7/15/2021	0.0000	0.000000	15,781.25	0.00	0.00
07/15/2021	47788UAC6	INTEREST EARNED ON JOHN DEERE OWNER 0.360% 9/15/25 \$1 PV ON 690.0000 SHARES DUE 7/15/2021 \$0.00030/PV ON 2,300,000.00 PV DUE 7/15/21	0.0000	0.000000	690.00	0.00	0.00
07/15/2021	47787NAC3	INTEREST EARNED ON JOHN DEERE OWNER 0.510% 11/15/24 \$1 PV ON 629.0000 SHARES DUE 7/15/2021 \$0.00042/PV ON 1,480,000.00 PV DUE 7/15/21	0.0000	0.000000	629.00	0.00	0.00
07/15/2021	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 1377.1300 SHARES DUE 7/15/2021 \$0.00257/PV ON 536,545.01 PV DUE 7/15/21	0.0000	0.000000	1,377.13	0.00	0.00
07/15/2021	58769KAD6	INTEREST EARNED ON MERCEDES BENZ AUTO 0.400% 11/15/24 \$1 PV ON 589.3300 SHARES DUE 7/15/2021 \$0.00018/PV ON 3,315,000.00 PV DUE 7/15/21	0.0000	0.000000	589.33	0.00	0.00
07/15/2021	58770FAC6	INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 3143.3300 SHARES DUE 7/15/2021 \$0.00153/PV ON 2,050,000.00 PV DUE 7/15/21	0.0000	0.000000	3,143.33	0.00	0.00
07/15/2021	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 6730.8700 SHARES DUE 7/15/2021 \$0.00161/PV ON 4,185,000.00 PV DUE 7/15/21	0.0000	0.000000	6,730.87	0.00	0.00
07/15/2021	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 2919.6900 SHARES DUE 7/15/2021 \$0.00255/PV ON 1,144,976.47 PV DUE 7/15/21	0.0000	0.000000	2,919.69	0.00	0.00
07/15/2021	89237VAB5	INTEREST EARNED ON TOYOTA AUTO RECV 0.440% 10/15/24 \$1 PV ON 1085.3300 SHARES DUE 7/15/2021 \$0.00037/PV ON 2,960,000.00 PV DUE 7/15/21	0.0000	0.000000	1,085.33	0.00	0.00
07/15/2021	912828WU0	INTEREST EARNED ON U S TREASURY I P S 0.125% 7/15/24 \$1 PV ON 11739208.0000 SHARES DUE 7/15/2021	0.0000	0.000000	7,337.01	0.00	0.00
07/15/2021	912828V72	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 1.875% 1/31/22	0.0000	0.000000	25,638.81	0.00	0.00

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07/16/2021	78013XZU5	INTEREST EARNED ON ROYAL BANK OF MTN 2.550% 7/16/24 \$1 PV ON 6500000.0000 SHARES DUE 7/16/2021	0.0000	0.000000	82,875.00	0.00	0.00
07/16/2021	037833AZ3	PAID ACCRUED INTEREST ON PURCHASE OF APPLE INC 2.500% 2/09/25	0.0000	0.000000	-42,760.69	0.00	0.00
07/19/2021	3135G0T94	INTEREST EARNED ON F N M A DEB 2.375% 1/19/23 \$1 PV ON 5000000.0000 SHARES DUE 7/19/2021	0.0000	0.000000	59,375.00	0.00	0.00
07/19/2021	43813KAC6	INTEREST EARNED ON HONDA AUTO 0.370% 10/18/24 \$1 PV ON 997.4600 SHARES DUE 7/18/2021 \$0.00031/PV ON 3,235,000.00 PV DUE 7/18/21	0.0000	0.000000	997.46	0.00	0.00
07/19/2021	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 244.0700 SHARES DUE 7/18/2021 \$0.00251/PV ON 97,302.18 PV DUE 7/18/21	0.0000	0.000000	244.07	0.00	0.00
07/19/2021	4581X0CW6	INTEREST EARNED ON INTER AMER DEV BK 2.125% 1/18/22 \$1 PV ON 3000000.0000 SHARES DUE 7/18/2021	0.0000	0.000000	31,875.00	0.00	0.00
07/19/2021	89114QC48	INTEREST EARNED ON TORONTO MTN 3.500% 7/19/23 \$1 PV ON 5000000.0000 SHARES DUE 7/19/2021	0.0000	0.000000	87,500.00	0.00	0.00
07/20/2021	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 2.125% 12/20/26 \$1 PV ON 17.8800 SHARES DUE 7/20/2021 JUNE GNMA DUE 7/20/21	0.0000	0.000000	17.88	0.00	0.00
07/20/2021	36225CC20	INTEREST EARNED ON G N M A I I #080088 2.875% 6/20/27 \$1 PV ON 18.7700 SHARES DUE 7/20/2021 JUNE GNMA DUE 7/20/21	0.0000	0.000000	18.77	0.00	0.00
07/20/2021	36225CNM4	INTEREST EARNED ON G N M A I I #080395 2.875% 4/20/30 \$1 PV ON 10.0400 SHARES DUE 7/20/2021 JUNE GNMA DUE 7/20/21	0.0000	0.000000	10.04	0.00	0.00
07/20/2021	36225CN28	INTEREST EARNED ON G N M A I I #080408 2.875% 5/20/30 \$1 PV ON 79.6000 SHARES DUE 7/20/2021 JUNE GNMA DUE 7/20/21	0.0000	0.000000	79.60	0.00	0.00
07/20/2021	36225DCB8	INTEREST EARNED ON G N M A I I #080965 2.250% 7/20/34 \$1 PV ON 51.6300 SHARES DUE 7/20/2021 JUNE GNMA DUE 7/20/21	0.0000	0.000000	51.63	0.00	0.00
07/20/2021	45950KCJ7	INTEREST EARNED ON INTL FINANCE CORP 1.125% 7/20/21 \$1 PV ON 2500000.0000 SHARES DUE 7/20/2021	0.0000	0.000000	14,075.00	0.00	0.00
07/21/2021	3137EAEU9	INTEREST EARNED ON F H L M C M T N 0.375% 7/21/25 \$1 PV ON 5030000.0000 SHARES DUE 7/21/2021	0.0000	0.000000	9,431.25	0.00	0.00
07/21/2021	43813GAC5	INTEREST EARNED ON HONDA AUTO 0.270% 4/21/25 \$1 PV ON 361.1300 SHARES DUE 7/21/2021 \$0.00023/PV ON 1,605,000.00 PV DUE 7/21/21	0.0000	0.000000	361.13	0.00	0.00
07/21/2021	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 1620.4300 SHARES DUE 7/21/2021 \$0.00246/PV ON 659,157.51 PV DUE 7/21/21	0.0000	0.000000	1,620.43	0.00	0.00
07/21/2021	90331HPL1	INTEREST EARNED ON US BANK NA MTN 2.050% 1/21/25 \$1 PV ON 7270000.0000 SHARES DUE 7/21/2021	0.0000	0.000000	74,517.50	0.00	0.00
07/22/2021	912796C49	INTEREST EARNED ON U S TREASURY BILL 7/22/21 \$1 PV ON 5000000.0000 SHARES DUE 7/22/2021 5,000,000 PAR VALUE AT 100 %	0.0000	0.000000	2,338.19	0.00	0.00
07/23/2021	46647PAU0	INTEREST EARNED ON JPMORGAN CHASE CO 3.797% 7/23/24 \$1 PV ON 2500000.0000 SHARES DUE 7/23/2021	0.0000	0.000000	47,462.50	0.00	0.00
07/23/2021	90331HNL3	INTEREST EARNED ON US BANK NA MTN 2.850% 1/23/23 \$1 PV ON 2000000.0000 SHARES DUE 7/23/2021	0.0000	0.000000	28,500.00	0.00	0.00
07/26/2021	03215PFN4	INTEREST EARNED ON AMRESCO 1.38193% 6/25/29 \$1 PV ON 137.0700 SHARES DUE 7/25/2021 \$0.00115/PV ON 119,021.64 PV DUE 7/25/21	0.0000	0.000000	137.07	0.00	0.00

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Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
07/26/2021	808513AT2	INTEREST EARNED ON CHARLES SCHWAB CORP 2.650% 1/25/23 \$1 PV ON 6750000.0000 SHARES DUE 7/25/2021	0.0000	0.000000	89,437.50	0.00	0.00
07/26/2021	3133EKWV4	INTEREST EARNED ON F F C B DEB 1.850% 7/26/24 \$1 PV ON 5000000.0000 SHARES DUE 7/26/2021	0.0000	0.000000	46,250.00	0.00	0.00
07/26/2021	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 2822.2100 SHARES DUE 7/25/2021 \$0.00542/PV ON 521,023.30 PV DUE 7/25/21	0.0000	0.000000	2,822.21	0.00	0.00
07/26/2021	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 33.2100 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	33.21	0.00	0.00
07/26/2021	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 286.6600 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	286.66	0.00	0.00
07/26/2021	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 256.5300 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	256.53	0.00	0.00
07/26/2021	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 3.3800 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	3.38	0.00	0.00
07/26/2021	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 382.9900 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	382.99	0.00	0.00
07/26/2021	31406XWT5	INTEREST EARNED ON F N M A #823358 2.035% 2/01/35 \$1 PV ON 118.7200 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	118.72	0.00	0.00
07/26/2021	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 51.3400 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	51.34	0.00	0.00
07/26/2021	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 457.6100 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	457.61	0.00	0.00
07/26/2021	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 21.7900 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	21.79	0.00	0.00
07/26/2021	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 37.1800 SHARES DUE 7/25/2021 JUNE FNMA DUE 7/25/21	0.0000	0.000000	37.18	0.00	0.00
07/26/2021	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 71.8000 SHARES DUE 7/25/2021 \$0.00064/PV ON 111,677.65 PV DUE 7/25/21	0.0000	0.000000	71.80	0.00	0.00
07/26/2021	459058FY4	INTEREST EARNED ON INTL BK 2.000% 1/26/22 \$1 PV ON 10000000.0000 SHARES DUE 7/26/2021	0.0000	0.000000	100,000.00	0.00	0.00
07/26/2021	62479LUS2	INTEREST EARNED ON MUFG BK LTD N Y BRH C P 7/26/21 \$1 PV ON 12000000.0000 SHARES DUE 7/26/2021 12,000,000 PAR VALUE AT 100 %	0.0000	0.000000	3,000.00	0.00	0.00
07/26/2021	78445JAA5	INTEREST EARNED ON S L M A 1.69437% 4/25/23 \$1 PV ON 42.8600 SHARES DUE 7/25/2021 \$0.00424/PV ON 10,118.65 PV DUE 7/25/21	0.0000	0.000000	42.86	0.00	0.00
07/28/2021	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 48360.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/28/2021	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 48360.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	48,360.00	0.00
07/28/2021	61747WAL3	INTEREST EARNED ON MORGAN STANLEY 5.500% 7/28/21 \$1 PV ON 2800000.0000 SHARES DUE 7/28/2021	0.0000	0.000000	77,000.00	0.00	0.00

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07/28/2021	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 48360.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	48,360.0000	0.000000	0.00	0.00	0.00
07/28/2021	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 48360.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/29/2021	06406RAE7	INTEREST EARNED ON BANK OF NY MTN 2.950% 1/29/23 \$1 PV ON 2500000.0000 SHARES DUE 7/29/2021	0.0000	0.000000	36,875.00	0.00	0.00
07/29/2021	912796C56	INTEREST EARNED ON U S TREASURY BILL 7/29/21 \$1 PV ON 7000000.0000 SHARES DUE 7/29/2021 7,000,000 PAR VALUE AT 100 %	0.0000	0.000000	2,724.94	0.00	0.00
<b>TOTAL OTHER TRANSACTIONS</b>			<b>93,912.0000</b>		<b>982,991.81</b>	<b>93,912.00</b>	<b>0.00</b>