

**U.S. Bank
Transaction History
March 2020**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
03/02/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,021,250.0000	1.000000	-2,021,250.00	2,021,250.00	0.00
03/02/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	354,375.0000	1.000000	-354,375.00	354,375.00	0.00
03/02/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	201,491.0800	1.000000	-201,491.08	201,491.08	0.00
03/03/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,470.6500	1.000000	-6,470.65	6,470.65	0.00
03/03/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,440.5200	1.000000	-4,440.52	4,440.52	0.00
03/05/2020	3137EAEPO	PURCHASED PAR VALUE OF F H L M C 1.500% 2/12/25 /WELLS FARGO SECURITIES, LLC/6,000,000 PAR VALUE AT 103.001 %	6,000,000.0000	1.030010	-6,180,060.00	6,180,060.00	0.00
03/05/2020	9127962B4	PURCHASED PAR VALUE OF U S TREASURY BILL 4/14/20 /CITIGROUP GLOBAL MARKETS INC./3,500,000 PAR VALUE AT 99.89205543 %	3,500,000.0000	0.998921	-3,496,221.94	3,496,221.94	0.00
03/05/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,533,153.0600	1.000000	-6,533,153.06	6,533,153.06	0.00
03/09/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	168,750.0000	1.000000	-168,750.00	168,750.00	0.00
03/10/2020	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
03/12/2020	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
03/12/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,000,000.0000	1.000000	-6,000,000.00	6,000,000.00	0.00
03/13/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	62,937.5000	1.000000	-62,937.50	62,937.50	0.00
03/16/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	265.9700	1.000000	-265.97	265.97	0.00
03/16/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,009,127.0400	1.000000	-1,009,127.04	1,009,127.04	0.00
03/17/2020	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
03/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,000,000.0000	1.000000	-1,000,000.00	1,000,000.00	0.00
03/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,055.5600	1.000000	-5,055.56	5,055.56	0.00
03/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	8,519,184.9100	1.000000	-8,519,184.91	8,519,184.91	0.00
03/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	157,216.6600	1.000000	-157,216.66	157,216.66	0.00
03/20/2020	3130A4CH3	PURCHASED PAR VALUE OF F H L B DEB 2.375% 3/14/25 /WELLS FARGO SECURITIES, LLC/5,225,000 PAR VALUE AT 105.777 %	5,225,000.0000	1.057770	-5,526,848.25	5,526,848.25	0.00
03/23/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	61,516.5900	1.000000	-61,516.59	61,516.59	0.00
03/25/2020	3135G0X24	PURCHASED PAR VALUE OF F N M A 1.625% 1/07/25 /WELLS FARGO SECURITIES, LLC/5,660,000 PAR VALUE AT 103.035 %	5,660,000.0000	1.030350	-5,831,781.00	5,831,781.00	0.00
03/25/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	21,415.1300	1.000000	-21,415.13	21,415.13	0.00
03/31/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	453,125.0000	1.000000	-453,125.00	453,125.00	0.00
TOTAL ACQUISITIONS			60,964,774.6700		-61,614,685.86	61,614,685.86	0.00
DISPOSITIONS							
03/02/2020	78012KC62	MATURED PAR VALUE OF ROYAL BANK MTN 2.125% 3/02/20 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	2,000,000.00	-2,001,340.00	-1,340.00
03/02/2020	83162CLJ0	PAID DOWN PAR VALUE OF S B A GTD DEV PART 6.340% 3/01/21	-5,306.5300	0.000000	5,306.53	-5,306.53	0.00
03/05/2020	40428HPR7	MATURED PAR VALUE OF HSBC USA INC MTN 2.350% 3/05/20 2,500,000 PAR VALUE AT 100 %	-2,500,000.0000	1.000000	2,500,000.00	-2,493,300.00	6,700.00

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03/05/2020	40428HPR7	MATURED PAR VALUE OF HSBC USA INC MTN VALUE AT 100 %	2.350% 3/05/20 2,500,000 PAR	-2,500,000.0000	1.000000	2,500,000.00	-2,472,287.50 27,712.50
03/05/2020	912796TH2	MATURED PAR VALUE OF U S TREASURY BILL AT 100 %	3/05/20 7,500,000 PAR VALUE	-7,500,000.0000	1.000000	7,476,699.31	-7,476,699.31 0.00
03/05/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-3,537,453.7500	1.000000	3,537,453.75	-3,537,453.75 0.00
03/10/2020	912796XA2	MATURED PAR VALUE OF U S TREASURY BILL AT 100 %	3/10/20 2,000,000 PAR VALUE	-2,000,000.0000	1.000000	1,996,701.25	-1,996,701.25 0.00
03/16/2020	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 DUE 3/15/20	3.845% 1/01/28 FEBRUARY FHLMC	-19.1500	0.000000	19.15	-18.68 0.47
03/16/2020	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG	4.025% 8/15/32	-245.3000	0.000000	245.30	-245.56 -0.26
03/16/2020	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	1.820% 10/15/21	-41,374.5100	0.000000	41,374.51	-41,371.48 3.03
03/16/2020	477870AB5	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.280% 5/16/22	-17,068.9400	0.000000	17,068.94	-17,068.88 0.06
03/16/2020	47788CAC6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.660% 4/18/22	-73,965.6700	0.000000	73,965.67	-73,960.35 5.32
03/16/2020	47789JAB2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.850% 12/15/21	-250,846.6900	0.000000	250,846.69	-250,835.25 11.44
03/16/2020	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO	1.750% 10/15/21	-143,817.4200	0.000000	143,817.42	-141,587.13 2,230.29
03/16/2020	89239AAB9	PAID DOWN PAR VALUE OF TOYOTA AUTO	2.830% 10/15/21	-259,247.6600	0.000000	259,247.66	-259,224.12 23.54
03/17/2020	912796XB0	MATURED PAR VALUE OF U S TREASURY BILL AT 100 %	3/17/20 5,000,000 PAR VALUE	-5,000,000.0000	1.000000	4,995,705.56	-4,995,705.56 0.00
03/18/2020	06367BDS5	MATURED PAR VALUE OF BANK OF MONTREAL C D VALUE AT 100 %	2.000% 3/18/20 1,000,000 PAR	-1,000,000.0000	1.000000	1,000,000.00	-1,000,049.48 -49.48
03/18/2020	06367BDS5	MATURED PAR VALUE OF BANK OF MONTREAL C D VALUE AT 100 %	2.000% 3/18/20 8,000,000 PAR	-8,000,000.0000	1.000000	8,000,000.00	-8,000,389.30 -389.30
03/18/2020	43814RAC0	PAID DOWN PAR VALUE OF HONDA AUTO PAYDOWN	1.210% 12/18/20 CMO FINAL	-23,443.4300	0.000000	23,443.43	-23,186.10 257.33
03/18/2020	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO	1.790% 9/20/21	-151,161.0100	0.000000	151,161.01	-148,763.69 2,397.32
03/18/2020	43814WAB1	PAID DOWN PAR VALUE OF HONDA AUTO	2.750% 9/20/21	-341,537.8200	0.000000	341,537.82	-341,515.82 22.00
03/18/2020	43814UAG4	PAID DOWN PAR VALUE OF HONDA AUTO	3.010% 5/18/22	-89,039.5300	0.000000	89,039.53	-89,037.59 1.94
03/20/2020	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 DUE 3/20/20	3.125% 12/20/26 FEBRUARY GNMA	-160.9500	0.000000	160.95	-163.61 -2.66
03/20/2020	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 DUE 3/20/20	3.875% 6/20/27 FEBRUARY GNMA	-135.3000	0.000000	135.30	-138.26 -2.96
03/20/2020	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 DUE 3/20/20	3.875% 4/20/30 FEBRUARY GNMA	-168.9600	0.000000	168.96	-167.43 1.53
03/20/2020	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 DUE 3/20/20	3.875% 5/20/30 FEBRUARY GNMA	-1,020.5000	0.000000	1,020.50	-1,010.14 10.36
03/20/2020	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 DUE 3/20/20	3.250% 7/20/34 FEBRUARY GNMA	-201.3300	0.000000	201.33	-201.20 0.13
03/20/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-5,526,877.9700	1.000000	5,526,877.97	-5,526,877.97 0.00

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03/23/2020	43815HAC1	PAID DOWN PAR VALUE OF HONDA AUTO 2.950% 8/22/22	-51,757.0100	0.000000	51,757.01	-51,749.91	7.10
03/25/2020	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-17,887.6000	0.000000	17,887.60	-20,257.71	-2,370.11
03/25/2020	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 FEBRUARY FNMA DUE 3/25/20	-1,032.7800	0.000000	1,032.78	-1,092.27	-59.49
03/25/2020	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 FEBRUARY FNMA DUE 3/25/20	-390.7200	0.000000	390.72	-420.02	-29.30
03/25/2020	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397 3.400% 11/01/20 FEBRUARY FNMA DUE 3/25/20	-807.7400	0.000000	807.74	-790.26	17.48
03/25/2020	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 FEBRUARY FNMA DUE 3/25/20	-1,416.1200	0.000000	1,416.12	-1,522.33	-106.21
03/25/2020	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 FEBRUARY FNMA DUE 3/25/20	-9.1900	0.000000	9.19	-9.88	-0.69
03/25/2020	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 FEBRUARY FNMA DUE 3/25/20	-588.0600	0.000000	588.06	-632.16	-44.10
03/25/2020	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 3.674% 2/01/35 FEBRUARY FNMA DUE 3/25/20	-481.7200	0.000000	481.72	-477.96	3.76
03/25/2020	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 FEBRUARY FNMA DUE 3/25/20	-119.0100	0.000000	119.01	-127.94	-8.93
03/25/2020	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 FEBRUARY FNMA DUE 3/25/20	-2,681.5000	0.000000	2,681.50	-2,882.61	-201.11
03/25/2020	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 FEBRUARY FNMA DUE 3/25/20	-167.6900	0.000000	167.69	-177.35	-9.66
03/25/2020	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 FEBRUARY FNMA DUE 3/25/20	-375.0200	0.000000	375.02	-396.62	-21.60
03/25/2020	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-3,009.9600	0.000000	3,009.96	-3,009.02	0.94
03/25/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,835,891.1900	1.000000	5,835,891.19	-5,835,891.19	0.00
TOTAL DISPOSITIONS			-46,879,707.7300		46,848,813.85	-46,814,043.17	34,770.68

OTHER TRANSACTIONS

03/02/2020	30231GAV4	INTEREST EARNED ON EXXON MOBIL 2.222% 3/01/21 \$1 PV ON 3000000.0000 SHARES DUE 3/1/2020	0.0000	0.000000	33,330.00	0.00	0.00
03/02/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 2/29/2020 INTEREST FROM 2/1/20 TO 2/29/20	0.0000	0.000000	6,470.65	0.00	0.00
03/02/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 2/29/2020 INTEREST FROM 2/1/20 TO 2/29/20	0.0000	0.000000	4,440.52	0.00	0.00
03/02/2020	78012KC62	INTEREST EARNED ON ROYAL BANK MTN 2.125% 3/02/20 \$1 PV ON 2000000.0000 SHARES DUE 3/2/2020	0.0000	0.000000	21,250.00	0.00	0.00
03/02/2020	83162CLJ0	INTEREST EARNED ON S B A GTD DEV PART 6.340% 3/01/21 \$1 PV ON 354.5500 SHARES DUE 3/1/2020 \$0.03170/PV ON 11,184.56 PV DUE 3/1/20	0.0000	0.000000	354.55	0.00	0.00

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03/02/2020	912828L32	INTEREST EARNED ON U S TREASURY NT 15000000.0000 SHARES DUE 2/29/2020	1.375% 8/31/20 \$1 PV ON	0.0000	0.000000	103,125.00	0.00 0.00
03/02/2020	912828L24	INTEREST EARNED ON U S TREASURY NT 6000000.0000 SHARES DUE 2/29/2020	1.875% 8/31/22 \$1 PV ON	0.0000	0.000000	56,250.00	0.00 0.00
03/02/2020	912828W48	INTEREST EARNED ON U S TREASURY NT 10000000.0000 SHARES DUE 2/29/2020	2.125% 2/29/24 \$1 PV ON	0.0000	0.000000	106,250.00	0.00 0.00
03/02/2020	912828VV9	INTEREST EARNED ON U S TREASURY NT 15000000.0000 SHARES DUE 2/29/2020	2.125% 8/31/20 \$1 PV ON	0.0000	0.000000	159,375.00	0.00 0.00
03/02/2020	9128284Y3	INTEREST EARNED ON U S TREASURY NT 7000000.0000 SHARES DUE 2/29/2020	2.625% 8/31/20 \$1 PV ON	0.0000	0.000000	91,875.00	0.00 0.00
03/05/2020	06051GHF9	INTEREST EARNED ON BANK OF AMERICA SHARES DUE 3/5/2020	3.550% 3/05/24 \$1 PV ON	6675000.0000	0.000000	118,481.25	0.00 0.00
03/05/2020	40428HPR7	INTEREST EARNED ON HSBC USA INC MTN SHARES DUE 3/5/2020	2.350% 3/05/20 \$1 PV ON	2500000.0000	0.000000	29,375.00	0.00 0.00
03/05/2020	40428HPR7	INTEREST EARNED ON HSBC USA INC MTN SHARES DUE 3/5/2020	2.350% 3/05/20 \$1 PV ON	2500000.0000	0.000000	29,375.00	0.00 0.00
03/05/2020	912796TH2	INTEREST EARNED ON U S TREASURY BILL 7,500,000 PAR VALUE AT 100 %	3/05/20 \$1 PV ON	7500000.0000	0.000000	23,300.69	0.00 0.00
03/05/2020	3137EAEP0	PAID ACCRUED INTEREST ON PURCHASE OF F H L M C	1.500% 2/12/25	0.0000	0.000000	-5,250.00	0.00 0.00
03/09/2020	313383YJ4	INTEREST EARNED ON F H L B DEB SHARES DUE 3/8/2020	3.375% 9/08/23 \$1 PV ON	10000000.0000	0.000000	168,750.00	0.00 0.00
03/10/2020	912796XA2	INTEREST EARNED ON U S TREASURY BILL 2,000,000 PAR VALUE AT 100 %	3/10/20 \$1 PV ON	2000000.0000	0.000000	3,298.75	0.00 0.00
03/12/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S INCREASE TO ADJUST FOR CHANGE IN CPI	0.125% 7/15/24 ADJUSTED BY	19344.00 UNITS	0.000000	0.00	0.00 0.00
03/12/2020		CASH RECEIPT INCOMING WIRES RECEIVED FROM BANC OF CALIF 3/12/2020		0.0000	0.000000	7,000,000.00	0.00 0.00
03/12/2020		CASH RECEIPT INCOMING WIRES RECEIVED FROM BANC OF CALIF 3/12/2020		0.0000	0.000000	6,000,000.00	0.00 0.00
03/12/2020	912828WU0	FED BASIS OF U S TREASURY I P S INCREASE TO ADJUST FOR CHANGE IN CPI	0.125% 7/15/24 ADJUSTED BY	19344.00 UNITS	0.000000	0.00	19,344.00 0.00
03/12/2020	912828WU0	PAR VALUE OF U S TREASURY I P S UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.125% 7/15/24 ADJUSTED BY	19344.0000	0.000000	0.00	0.00 0.00
03/12/2020	912828WU0	STATE COST OF U S TREASURY I P S INCREASE TO ADJUST FOR CHANGE IN CPI	0.125% 7/15/24 ADJUSTED BY	19344.00 UNITS	0.000000	0.00	0.00 0.00
03/13/2020	00440EAP2	INTEREST EARNED ON ACE INA HOLDINGS SHARES DUE 3/13/2020	2.700% 3/13/23 \$1 PV ON	2000000.0000	0.000000	27,000.00	0.00 0.00
03/13/2020	3130A2UW4	INTEREST EARNED ON F H L B DEB SHARES DUE 3/13/2020	2.875% 9/13/24 \$1 PV ON	2500000.0000	0.000000	35,937.50	0.00 0.00
03/16/2020	084670BR8	INTEREST EARNED ON BERKSHIRE HATHAWAY 2500000.0000 SHARES DUE 3/15/2020	2.750% 3/15/23 \$1 PV ON	0.0000	0.000000	34,375.00	0.00 0.00

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03/16/2020	31348SWZ3	INTEREST EARNED ON F H L M C #786064 3.845% 1/01/28 \$1 PV ON 5.6000 SHARES DUE 3/15/2020 JANUARY FHLMC DUE 3/15/20	0.0000	0.000000	5.60	0.00	0.00
03/16/2020	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.025% 8/15/32 \$1 PV ON 20.6700 SHARES DUE 3/15/2020 \$0.00335/PV ON 6,177.95 PV DUE 3/15/20	0.0000	0.000000	20.67	0.00	0.00
03/16/2020	43815NAB0	INTEREST EARNED ON HONDA AUTO 1.900% 4/15/22 \$1 PV ON 5589.1700 SHARES DUE 3/15/2020 \$0.00158/PV ON 3,530,000.00 PV DUE 3/15/20	0.0000	0.000000	5,589.17	0.00	0.00
03/16/2020	4581X0CS5	INTEREST EARNED ON INTER AMER BK M T N 1.875% 3/15/21 \$1 PV ON 5000000.0000 SHARES DUE 3/15/2020	0.0000	0.000000	46,875.00	0.00	0.00
03/16/2020	4581X0CZ9	INTEREST EARNED ON INTER AMER DEV BK 1.750% 9/14/22 \$1 PV ON 6500000.0000 SHARES DUE 3/14/2020	0.0000	0.000000	56,875.00	0.00	0.00
03/16/2020	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 341.6300 SHARES DUE 3/15/2020 \$0.00152/PV ON 225,251.14 PV DUE 3/15/20	0.0000	0.000000	341.63	0.00	0.00
03/16/2020	477870AB5	INTEREST EARNED ON JOHN DEERE OWNER 2.280% 5/16/22 \$1 PV ON 5320.0000 SHARES DUE 3/15/2020 \$0.00190/PV ON 2,800,000.00 PV DUE 3/15/20	0.0000	0.000000	5,320.00	0.00	0.00
03/16/2020	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 2007.6800 SHARES DUE 3/15/2020 \$0.00222/PV ON 905,719.94 PV DUE 3/15/20	0.0000	0.000000	2,007.68	0.00	0.00
03/16/2020	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 5060.4300 SHARES DUE 3/15/2020 \$0.00237/PV ON 2,130,706.44 PV DUE 3/15/20	0.0000	0.000000	5,060.43	0.00	0.00
03/16/2020	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 11883.6700 SHARES DUE 3/15/2020 \$0.00257/PV ON 4,630,000.00 PV DUE 3/15/20	0.0000	0.000000	11,883.67	0.00	0.00
03/16/2020	58770FAC6	INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 3143.3300 SHARES DUE 3/15/2020 \$0.00153/PV ON 2,050,000.00 PV DUE 3/15/20	0.0000	0.000000	3,143.33	0.00	0.00
03/16/2020	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 1818.2300 SHARES DUE 3/15/2020 \$0.00146/PV ON 1,246,786.10 PV DUE 3/15/20	0.0000	0.000000	1,818.23	0.00	0.00
03/16/2020	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 6730.8700 SHARES DUE 3/15/2020 \$0.00161/PV ON 4,185,000.00 PV DUE 3/15/20	0.0000	0.000000	6,730.87	0.00	0.00
03/16/2020	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 9078.0000 SHARES DUE 3/15/2020 \$0.00255/PV ON 3,560,000.00 PV DUE 3/15/20	0.0000	0.000000	9,078.00	0.00	0.00
03/16/2020	68389XBK0	INTEREST EARNED ON ORACLE CORP 1.900% 9/15/21 \$1 PV ON 3000000.0000 SHARES DUE 3/15/2020	0.0000	0.000000	28,500.00	0.00	0.00
03/16/2020	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 5183.3900 SHARES DUE 3/15/2020 \$0.00236/PV ON 2,197,902.95 PV DUE 3/15/20	0.0000	0.000000	5,183.39	0.00	0.00
03/17/2020	912796XB0	INTEREST EARNED ON U S TREASURY BILL 3/17/20 \$1 PV ON 5000000.0000 SHARES DUE 3/17/2020 5,000,000 PAR VALUE AT 100 %	0.0000	0.000000	4,294.44	0.00	0.00
03/18/2020	06367BDS5	INTEREST EARNED ON BANK OF MONTREAL C D 2.000% 3/18/20 \$1 PV ON 1000000.0000 SHARES DUE 3/18/2020 INTEREST ON 3/18/20 MATURITY	0.0000	0.000000	5,055.56	0.00	0.00
03/18/2020	06367BDS5	INTEREST EARNED ON BANK OF MONTREAL C D 2.000% 3/18/20 \$1 PV ON 8000000.0000 SHARES DUE 3/18/2020 INTEREST ON 3/18/20 MATURITY	0.0000	0.000000	40,444.45	0.00	0.00
03/18/2020	09247XAL5	INTEREST EARNED ON BLACKROCK INC 3.500% 3/18/24 \$1 PV ON 1000000.0000 SHARES DUE 3/18/2020	0.0000	0.000000	17,500.00	0.00	0.00

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03/18/2020	43814RAC0	INTEREST EARNED ON HONDA AUTO 1.210% 12/18/20 \$1 PV ON 23.6400 SHARES DUE 3/18/2020 \$0.00101/PV ON 23,443.43 PV DUE 3/18/20	0.0000	0.000000	23.64	0.00	0.00
03/18/2020	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 1917.5800 SHARES DUE 3/18/2020 \$0.00149/PV ON 1,285,529.61 PV DUE 3/18/20	0.0000	0.000000	1,917.58	0.00	0.00
03/18/2020	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 7044.8600 SHARES DUE 3/18/2020 \$0.00229/PV ON 3,074,118.62 PV DUE 3/18/20	0.0000	0.000000	7,044.86	0.00	0.00
03/18/2020	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 4289.2500 SHARES DUE 3/18/2020 \$0.00251/PV ON 1,710,000.00 PV DUE 3/18/20	0.0000	0.000000	4,289.25	0.00	0.00
03/20/2020	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 3.125% 12/20/26 \$1 PV ON 36.7900 SHARES DUE 3/20/2020 FEBRUARY GNMA DUE 3/20/20	0.0000	0.000000	36.79	0.00	0.00
03/20/2020	36225CC20	INTEREST EARNED ON G N M A I I #080088 3.875% 6/20/27 \$1 PV ON 37.9700 SHARES DUE 3/20/2020 FEBRUARY GNMA DUE 3/20/20	0.0000	0.000000	37.97	0.00	0.00
03/20/2020	36225CNM4	INTEREST EARNED ON G N M A I I #080395 3.875% 4/20/30 \$1 PV ON 19.0800 SHARES DUE 3/20/2020 FEBRUARY GNMA DUE 3/20/20	0.0000	0.000000	19.08	0.00	0.00
03/20/2020	36225CN28	INTEREST EARNED ON G N M A I I #080408 3.875% 5/20/30 \$1 PV ON 147.9100 SHARES DUE 3/20/2020 FEBRUARY GNMA DUE 3/20/20	0.0000	0.000000	147.91	0.00	0.00
03/20/2020	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.250% 7/20/34 \$1 PV ON 109.7200 SHARES DUE 3/20/2020 FEBRUARY GNMA DUE 3/20/20	0.0000	0.000000	109.72	0.00	0.00
03/20/2020	3130A4CH3	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 2.375% 3/14/25	0.0000	0.000000	-2,068.23	0.00	0.00
03/23/2020	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 9759.5800 SHARES DUE 3/21/2020 \$0.00246/PV ON 3,970,000.00 PV DUE 3/21/20	0.0000	0.000000	9,759.58	0.00	0.00
03/25/2020	03215PFN4	INTEREST EARNED ON AMRESCO 2.48116% 6/25/29 \$1 PV ON 246.0900 SHARES DUE 3/25/2020 \$0.00207/PV ON 119,021.64 PV DUE 3/25/20	0.0000	0.000000	246.09	0.00	0.00
03/25/2020	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3527.5300 SHARES DUE 3/25/2020 \$0.00542/PV ON 651,236.25 PV DUE 3/25/20	0.0000	0.000000	3,527.53	0.00	0.00
03/25/2020	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 52.5400 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	52.54	0.00	0.00
03/25/2020	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 367.4900 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	367.49	0.00	0.00
03/25/2020	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 914.0300 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	914.03	0.00	0.00
03/25/2020	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 354.9300 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	354.93	0.00	0.00
03/25/2020	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.2300 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	7.23	0.00	0.00
03/25/2020	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 549.2300 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	549.23	0.00	0.00
03/25/2020	31406XWT5	INTEREST EARNED ON F N M A #823358 3.674% 2/01/35 \$1 PV ON 295.4100 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	295.41	0.00	0.00

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03/25/2020	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 72.1600 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	72.16	0.00	0.00
03/25/2020	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 695.7600 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	695.76	0.00	0.00
03/25/2020	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 34.2500 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	34.25	0.00	0.00
03/25/2020	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 56.0400 SHARES DUE 3/25/2020 FEBRUARY FNMA DUE 3/25/20	0.0000	0.000000	56.04	0.00	0.00
03/25/2020	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 326.6000 SHARES DUE 3/25/2020 \$0.00192/PV ON 169,900.17 PV DUE 3/25/20	0.0000	0.000000	326.60	0.00	0.00
03/25/2020	3135G0X24	PAID ACCRUED INTEREST ON PURCHASE OF F N M A 1.625% 1/07/25	0.0000	0.000000	-19,161.46	0.00	0.00
03/27/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 22568.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
03/27/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 22568.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	22,568.00	0.00
03/27/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 22568.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	22,568.0000	0.000000	0.00	0.00	0.00
03/27/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 22568.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
03/31/2020	912828T34	INTEREST EARNED ON U S TREASURY NT 1.125% 9/30/21 \$1 PV ON 7000000.0000 SHARES DUE 3/31/2020	0.0000	0.000000	39,375.00	0.00	0.00
03/31/2020	912828YH7	INTEREST EARNED ON U S TREASURY NT 1.500% 9/30/24 \$1 PV ON 14000000.0000 SHARES DUE 3/31/2020	0.0000	0.000000	105,000.00	0.00	0.00
03/31/2020	912828J76	INTEREST EARNED ON U S TREASURY NT 1.750% 3/31/22 \$1 PV ON 5000000.0000 SHARES DUE 3/31/2020	0.0000	0.000000	43,750.00	0.00	0.00
03/31/2020	912828L57	INTEREST EARNED ON U S TREASURY NT 1.750% 9/30/22 \$1 PV ON 16000000.0000 SHARES DUE 3/31/2020	0.0000	0.000000	140,000.00	0.00	0.00
03/31/2020	9128284D9	INTEREST EARNED ON U S TREASURY NT 2.500% 3/31/23 \$1 PV ON 10000000.0000 SHARES DUE 3/31/2020	0.0000	0.000000	125,000.00	0.00	0.00
TOTAL OTHER TRANSACTIONS			41,912.0000		14,765,872.01	41,912.00	0.00