

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

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
02/03/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	18,991.6700	1.000000	-18,991.67	18,991.67	0.00
02/03/2020	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
02/04/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	21,570.8400	1.000000	-21,570.84	21,570.84	0.00
02/04/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,886.8000	1.000000	-5,886.80	5,886.80	0.00
02/05/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	62,500.0000	1.000000	-62,500.00	62,500.00	0.00
02/06/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	85,050.0000	1.000000	-85,050.00	85,050.00	0.00
02/07/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	160.0000	1.000000	-160.00	160.00	0.00
02/07/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	32,500.0000	1.000000	-32,500.00	32,500.00	0.00
02/10/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	23,598.7500	1.000000	-23,598.75	23,598.75	0.00
02/14/2020	3137EAEP0	PURCHASED PAR VALUE OF F H L M C 1.500% 2/12/25 /WELLS FARGO SECURITIES, LLC/6,335,000 PAR VALUE AT 99.923 %	6,335,000.0000	0.999230	-6,330,122.05	6,330,122.05	0.00
02/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,090,625.0000	1.000000	-5,090,625.00	5,090,625.00	0.00
02/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,270,000.0000	1.000000	-6,270,000.00	6,270,000.00	0.00
02/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,794,244.8800	1.000000	-1,794,244.88	1,794,244.88	0.00
02/20/2020	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
02/20/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,767.9800	1.000000	-2,767.98	2,767.98	0.00
02/21/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,759.5800	1.000000	-9,759.58	9,759.58	0.00
02/24/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	45,000.0000	1.000000	-45,000.00	45,000.00	0.00
02/25/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	37,718.1300	1.000000	-37,718.13	37,718.13	0.00
02/26/2020	912796XB0	PURCHASED PAR VALUE OF U S TREASURY BILL 3/17/20 /GOLDMAN SACHS & CO. LLC/5,000,000 PAR VALUE AT 99.9141112 %	5,000,000.0000	0.999141	-4,995,705.56	4,995,705.56	0.00
02/26/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	68,750.0000	1.000000	-68,750.00	68,750.00	0.00
02/28/2020	912796TQ2	PURCHASED PAR VALUE OF U S TREASURY BILL 4/09/20 /WELLS FARGO SECURITIES, LLC/4,000,000 PAR VALUE AT 99.8316495 %	4,000,000.0000	0.998316	-3,993,265.98	3,993,265.98	0.00
TOTAL ACQUISITIONS			32,904,123.6300		-32,888,217.22	32,888,217.22	0.00
DISPOSITIONS							
02/03/2020	06406HCZ0	FULL CALL PAR VALUE OF BANK OF NY MELLO MTN 2.150% 2/24/20 /CALLS/	-2,000,000.0000	1.000000	2,000,000.00	-1,994,230.00	5,770.00
02/14/2020	313383HU8	SOLD PAR VALUE OF F H L B DEB 1.750% 6/12/20 /MORGAN STANLEY & CO. LLC/1,000,000 PAR VALUE AT 100.063 %	-1,000,000.0000	1.000630	1,000,630.00	-1,001,790.00	-1,160.00
02/14/2020	912828XE5	SOLD PAR VALUE OF U S TREASURY NT 1.500% 5/31/20 /CITIGROUP GLOBAL MARKETS INC./5,000,000 PAR VALUE AT 99.96875 %	-5,000,000.0000	0.999688	4,998,437.50	-4,966,423.00	32,014.50
02/14/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-312,466.8900	1.000000	312,466.89	-312,466.89	0.00
02/18/2020	912828MP2	MATURED PAR VALUE OF U S TREASURY NT 3.625% 2/15/20 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	5,000,000.00	-5,013,671.88	-13,671.88
02/18/2020	02587AAJ3	PAID DOWN PAR VALUE OF AMERICAN EXPRESS 1.930% 9/15/22 CMO FINAL PAYDOWN	-6,270,000.0000	0.000000	6,270,000.00	-6,174,085.15	95,914.85

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02/18/2020	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 4.174% 1/01/28 JANUARY FHLMC DUE 2/15/20	-26.4000	0.000000	26.40	-25.76	0.64
02/18/2020	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.025% 8/15/32	-311.7000	0.000000	311.70	-312.03	-0.33
02/18/2020	43814RAC0	PAID DOWN PAR VALUE OF HONDA AUTO 1.210% 12/18/20	-102,724.7900	4.035756	102,724.79	-101,597.23	1,127.56
02/18/2020	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO 1.790% 9/20/21	-156,674.1900	2.646078	156,674.19	-154,189.44	2,484.75
02/18/2020	43814WAB1	PAID DOWN PAR VALUE OF HONDA AUTO 2.750% 9/20/21	-364,802.1800	1.136430	364,802.18	-364,778.69	23.49
02/18/2020	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.820% 10/15/21	-54,347.6800	7.628148	54,347.68	-54,343.70	3.98
02/18/2020	47788CAC6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.660% 4/18/22	-110,372.9300	3.756104	110,372.93	-110,364.99	7.94
02/18/2020	47789JAB2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.850% 12/15/21	-349,163.6700	1.187329	349,163.67	-349,147.75	15.92
02/18/2020	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO 1.750% 10/15/21	-159,623.2300	2.597192	159,623.23	-157,147.82	2,475.41
02/18/2020	89239AAB9	PAID DOWN PAR VALUE OF TOYOTA AUTO 2.830% 10/15/21	-275,836.2800	1.502965	275,836.28	-275,811.23	25.05
02/20/2020	912796TG4	MATURED PAR VALUE OF U S TREASURY BILL 2/20/20 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	1,998,322.22	-1,998,322.22	0.00
02/20/2020	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 3.125% 12/20/26 JANUARY GNMA DUE 2/20/20	-159.8500	0.000000	159.85	-162.49	-2.64
02/20/2020	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 3.875% 6/20/27 JANUARY GNMA DUE 2/20/20	-417.4600	0.000000	417.46	-426.59	-9.13
02/20/2020	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 3.875% 4/20/30 JANUARY GNMA DUE 2/20/20	-41.9200	0.000000	41.92	-41.54	0.38
02/20/2020	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 3.875% 5/20/30 JANUARY GNMA DUE 2/20/20	-334.5300	0.000000	334.53	-331.13	3.40
02/20/2020	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 3.250% 7/20/34 JANUARY GNMA DUE 2/20/20	-1,455.8400	0.000000	1,455.84	-1,454.93	0.91
02/25/2020	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-12,923.4600	0.000000	12,923.46	-14,635.82	-1,712.36
02/25/2020	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 JANUARY FNMA DUE 2/25/20	-135.1200	0.000000	135.12	-142.90	-7.78
02/25/2020	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 JANUARY FNMA DUE 2/25/20	-2,784.1500	0.000000	2,784.15	-2,992.96	-208.81
02/25/2020	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397 3.400% 11/01/20 JANUARY FNMA DUE 2/25/20	-715.4000	0.000000	715.40	-699.92	15.48
02/25/2020	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 JANUARY FNMA DUE 2/25/20	-1,330.5100	0.000000	1,330.51	-1,430.30	-99.79
02/25/2020	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 JANUARY FNMA DUE 2/25/20	-9.1500	0.000000	9.15	-9.84	-0.69
02/25/2020	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 JANUARY FNMA DUE 2/25/20	-5,154.8100	0.000000	5,154.81	-5,541.42	-386.61
02/25/2020	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 3.674% 2/01/35 JANUARY FNMA DUE 2/25/20	-580.9600	0.000000	580.96	-576.42	4.54

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02/25/2020	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 DUE 2/25/20	5.000% 7/01/35 JANUARY FNMA	-279.1200	0.000000	279.12	-300.05 -20.93
02/25/2020	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 DUE 2/25/20	5.000% 7/01/36 JANUARY FNMA	-2,698.3600	0.000000	2,698.36	-2,900.74 -202.38
02/25/2020	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 DUE 2/25/20	4.500% 6/01/29 JANUARY FNMA	-148.0800	0.000000	148.08	-156.61 -8.53
02/25/2020	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 DUE 2/25/20	4.500% 4/01/29 JANUARY FNMA	-282.7100	0.000000	282.71	-298.99 -16.28
02/25/2020	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2/25/41	2.472%	-2,973.0000	0.000000	2,973.00	-2,972.07 0.93
02/26/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-4,995,705.5600	1.000000	4,995,705.56	-4,995,705.56 0.00
02/28/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-3,993,265.9800	1.000000	3,993,265.98	-3,993,265.98 0.00
TOTAL DISPOSITIONS				-32,177,745.9100		32,175,135.63	-32,052,754.04 122,381.59

OTHER TRANSACTIONS

02/03/2020	06406HCZ0	INTEREST EARNED ON BANK OF NY MELLO MTN 2.150% 2000000.0000 SHARES DUE 2/3/2020 ACCRUED INTEREST ON 2/3/2020 FULL CALL		0.0000	0.000000	18,991.67	0.00 0.00
02/03/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 1/31/2020 INTEREST FROM 1/1/20 TO 1/31/20		0.0000	0.000000	21,570.84	0.00 0.00
02/03/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 1/31/2020 INTEREST FROM 1/1/20 TO 1/31/20		0.0000	0.000000	5,886.80	0.00 0.00
02/05/2020	3135G0V34	INTEREST EARNED ON F N M A 2.500% SHARES DUE 2/5/2020		0.0000	0.000000	62,500.00	0.00 0.00
02/06/2020	44932HAH6	INTEREST EARNED ON IBM CREDIT CORP 3.000% SHARES DUE 2/6/2020		0.0000	0.000000	85,050.00	0.00 0.00
02/07/2020		CASH RECEIPT MISCELLANEOUS RECEIPT CHANDLER ASSET MGMT CK# 22717 REIMB FOR SELL INTL		0.0000	0.000000	160.00	0.00 0.00
02/07/2020	06406RAA5	INTEREST EARNED ON BANK OF NY MTN 2.600% SHARES DUE 2/7/2020		0.0000	0.000000	32,500.00	0.00 0.00
02/10/2020	594918BP8	INTEREST EARNED ON MICROSOFT CORP 1.550% SHARES DUE 2/8/2020		0.0000	0.000000	23,598.75	0.00 0.00
02/13/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% DECREASE TO ADJUST FOR CHANGE IN CPI		0.0000	0.000000	0.00	0.00 0.00
02/13/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% DECREASE TO ADJUST FOR CHANGE IN CPI		0.0000	0.000000	0.00	-5,200.00 0.00
02/13/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% DECREASE TO ADJUST FOR CHANGE IN CPI		-5,200.0000	0.000000	0.00	0.00 0.00
02/13/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% DECREASE TO ADJUST FOR CHANGE IN CPI		0.0000	0.000000	0.00	0.00 0.00
02/14/2020	313383HU8	RECEIVED ACCRUED INTEREST ON SALE OF F H L B DEB 6/12/20		0.0000	0.000000	3,013.89	0.00 0.00
02/14/2020	912828XE5	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 5/31/20		0.0000	0.000000	15,573.77	0.00 0.00

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02/18/2020	02587AAJ3	INTEREST EARNED ON AMERICAN EXPRESS 1.930% 9/15/22 \$1 PV ON 10084.2400 SHARES DUE 2/15/2020 \$0.00161/PV ON 6,270,000.00 PV DUE 2/15/20	0.0000	0.000000	10,084.24	0.00	0.00
02/18/2020	3130A7CV5	INTEREST EARNED ON F H L B DEB 1.375% 2/18/21 \$1 PV ON 5365000.0000 SHARES DUE 2/18/2020	0.0000	0.000000	36,884.38	0.00	0.00
02/18/2020	3137EAEL9	INTEREST EARNED ON F H L M C M T N 2.375% 2/16/21 \$1 PV ON 7500000.0000 SHARES DUE 2/16/2020	0.0000	0.000000	89,062.50	0.00	0.00
02/18/2020	31348SWZ3	INTEREST EARNED ON F H L M C #786064 4.174% 1/01/28 \$1 PV ON 6.1700 SHARES DUE 2/15/2020 DECEMBER FHLMC DUE 2/15/20	0.0000	0.000000	6.17	0.00	0.00
02/18/2020	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.025% 8/15/32 \$1 PV ON 21.7700 SHARES DUE 2/15/2020 \$0.00335/PV ON 6,489.65 PV DUE 2/15/20	0.0000	0.000000	21.77	0.00	0.00
02/18/2020	43814RAC0	INTEREST EARNED ON HONDA AUTO 1.210% 12/18/20 \$1 PV ON 127.2200 SHARES DUE 2/18/2020 \$0.00101/PV ON 126,168.22 PV DUE 2/18/20	0.0000	0.000000	127.22	0.00	0.00
02/18/2020	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 2151.2900 SHARES DUE 2/18/2020 \$0.00149/PV ON 1,442,203.80 PV DUE 2/18/20	0.0000	0.000000	2,151.29	0.00	0.00
02/18/2020	43815NAB0	INTEREST EARNED ON HONDA AUTO 1.900% 4/15/22 \$1 PV ON 5589.1700 SHARES DUE 2/15/2020 \$0.00158/PV ON 3,530,000.00 PV DUE 2/15/20	0.0000	0.000000	5,589.17	0.00	0.00
02/18/2020	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 7880.8600 SHARES DUE 2/18/2020 \$0.00229/PV ON 3,438,920.80 PV DUE 2/18/20	0.0000	0.000000	7,880.86	0.00	0.00
02/18/2020	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 4289.2500 SHARES DUE 2/18/2020 \$0.00251/PV ON 1,710,000.00 PV DUE 2/18/20	0.0000	0.000000	4,289.25	0.00	0.00
02/18/2020	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 424.0600 SHARES DUE 2/15/2020 \$0.00152/PV ON 279,598.82 PV DUE 2/15/20	0.0000	0.000000	424.06	0.00	0.00
02/18/2020	477870AB5	INTEREST EARNED ON JOHN DEERE OWNER 2.280% 5/16/22 \$1 PV ON 5320.0000 SHARES DUE 2/15/2020 \$0.00190/PV ON 2,800,000.00 PV DUE 2/15/20	0.0000	0.000000	5,320.00	0.00	0.00
02/18/2020	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 2252.3400 SHARES DUE 2/15/2020 \$0.00222/PV ON 1,016,092.87 PV DUE 2/15/20	0.0000	0.000000	2,252.34	0.00	0.00
02/18/2020	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 5889.6900 SHARES DUE 2/15/2020 \$0.00238/PV ON 2,479,870.11 PV DUE 2/15/20	0.0000	0.000000	5,889.69	0.00	0.00
02/18/2020	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 11883.6700 SHARES DUE 2/15/2020 \$0.00257/PV ON 4,630,000.00 PV DUE 2/15/20	0.0000	0.000000	11,883.67	0.00	0.00
02/18/2020	58770FAC6	INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 1676.4400 SHARES DUE 2/15/2020 \$0.00082/PV ON 2,050,000.00 PV DUE 2/15/20	0.0000	0.000000	1,676.44	0.00	0.00
02/18/2020	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 2051.0100 SHARES DUE 2/15/2020 \$0.00146/PV ON 1,406,409.33 PV DUE 2/15/20	0.0000	0.000000	2,051.01	0.00	0.00
02/18/2020	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 6730.8700 SHARES DUE 2/15/2020 \$0.00161/PV ON 4,185,000.00 PV DUE 2/15/20	0.0000	0.000000	6,730.87	0.00	0.00
02/18/2020	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 9078.0000 SHARES DUE 2/15/2020 \$0.00255/PV ON 3,560,000.00 PV DUE 2/15/20	0.0000	0.000000	9,078.00	0.00	0.00
02/18/2020	69353RFB9	INTEREST EARNED ON PNC BANK NA MTN 2.625% 2/17/22 \$1 PV ON 1000000.0000 SHARES DUE 2/17/2020	0.0000	0.000000	13,125.00	0.00	0.00

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02/18/2020	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 5833.9000 SHARES DUE 2/15/2020 \$0.00236/PV ON 2,473,739.23 PV DUE 2/15/20	0.0000	0.000000	5,833.90	0.00	0.00
02/18/2020	912828MP2	INTEREST EARNED ON U S TREASURY NT 3.625% 2/15/20 \$1 PV ON 5000000.0000 SHARES DUE 2/15/2020	0.0000	0.000000	90,625.00	0.00	0.00
02/20/2020	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 3.125% 12/20/26 \$1 PV ON 37.2000 SHARES DUE 2/20/2020 JANUARY GNMA DUE 2/20/20	0.0000	0.000000	37.20	0.00	0.00
02/20/2020	36225CC20	INTEREST EARNED ON G N M A I I #080088 3.875% 6/20/27 \$1 PV ON 39.3200 SHARES DUE 2/20/2020 JANUARY GNMA DUE 2/20/20	0.0000	0.000000	39.32	0.00	0.00
02/20/2020	36225CNM4	INTEREST EARNED ON G N M A I I #080395 3.875% 4/20/30 \$1 PV ON 19.2100 SHARES DUE 2/20/2020 JANUARY GNMA DUE 2/20/20	0.0000	0.000000	19.21	0.00	0.00
02/20/2020	36225CN28	INTEREST EARNED ON G N M A I I #080408 3.875% 5/20/30 \$1 PV ON 148.9900 SHARES DUE 2/20/2020 JANUARY GNMA DUE 2/20/20	0.0000	0.000000	148.99	0.00	0.00
02/20/2020	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.250% 7/20/34 \$1 PV ON 113.6600 SHARES DUE 2/20/2020 JANUARY GNMA DUE 2/20/20	0.0000	0.000000	113.66	0.00	0.00
02/20/2020	912796TG4	INTEREST EARNED ON U S TREASURY BILL 2/20/20 \$1 PV ON 2000000.0000 SHARES DUE 2/20/2020 2,000,000 PAR VALUE AT 100 %	0.0000	0.000000	1,677.78	0.00	0.00
02/21/2020	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 9759.5800 SHARES DUE 2/21/2020 \$0.00246/PV ON 3,970,000.00 PV DUE 2/21/20	0.0000	0.000000	9,759.58	0.00	0.00
02/24/2020	037833BS8	INTEREST EARNED ON APPLE INC 2.250% 2/23/21 \$1 PV ON 4000000.0000 SHARES DUE 2/23/2020	0.0000	0.000000	45,000.00	0.00	0.00
02/25/2020	03215PFN4	INTEREST EARNED ON AMRESCO 2.51415% 6/25/29 \$1 PV ON 249.3600 SHARES DUE 2/25/2020 \$0.00210/PV ON 119,021.64 PV DUE 2/25/20	0.0000	0.000000	249.36	0.00	0.00
02/25/2020	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3597.5400 SHARES DUE 2/25/2020 \$0.00542/PV ON 664,159.71 PV DUE 2/25/20	0.0000	0.000000	3,597.54	0.00	0.00
02/25/2020	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 53.0400 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	53.04	0.00	0.00
02/25/2020	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 379.0900 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	379.09	0.00	0.00
02/25/2020	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 979.1600 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	979.16	0.00	0.00
02/25/2020	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 360.4700 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	360.47	0.00	0.00
02/25/2020	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.2700 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	7.27	0.00	0.00
02/25/2020	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 570.7100 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	570.71	0.00	0.00
02/25/2020	31406XWT5	INTEREST EARNED ON F N M A #823358 3.674% 2/01/35 \$1 PV ON 297.1900 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	297.19	0.00	0.00
02/25/2020	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 73.3300 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	73.33	0.00	0.00

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

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
02/25/2020	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 707.0100 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	707.01	0.00	0.00
02/25/2020	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 34.8000 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	34.80	0.00	0.00
02/25/2020	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 57.1000 SHARES DUE 2/25/2020 JANUARY FNMA DUE 2/25/20	0.0000	0.000000	57.10	0.00	0.00
02/25/2020	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 337.2300 SHARES DUE 2/25/2020 \$0.00195/PV ON 172,873.17 PV DUE 2/25/20	0.0000	0.000000	337.23	0.00	0.00
02/26/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -4888.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
02/26/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -4888.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	-4,888.00	0.00
02/26/2020	3135G0J20	INTEREST EARNED ON F N M A DEB 1.375% 2/26/21 \$1 PV ON 10000000.0000 SHARES DUE 2/26/2020	0.0000	0.000000	68,750.00	0.00	0.00
02/26/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -4888.0000 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-4,888.0000	0.000000	0.00	0.00	0.00
02/26/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -4888.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
TOTAL OTHER TRANSACTIONS			-10,088.0000		713,081.59	-10,088.00	0.00