

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

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
05/01/2020	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
05/01/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	28,525.0000	1.000000	-28,525.00	28,525.00	0.00
05/04/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,855.2100	1.000000	-7,855.21	7,855.21	0.00
05/04/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	62,964.5700	1.000000	-62,964.57	62,964.57	0.00
05/06/2020	3133ELYR9	PURCHASED PAR VALUE OF F F C B DEB 0.250% 5/06/22 /J.P. MORGAN SECURITIES LLC/8,850,000 PAR VALUE AT 99.873 %	8,850,000.0000	0.998730	-8,838,760.50	8,838,760.50	0.00
05/08/2020	89114QBX5	PURCHASED PAR VALUE OF TORONTO DOMINION MTN 2.550% 1/25/21 /PERSHING LLC/1,750,000 PAR VALUE AT 101.415 %	1,750,000.0000	1.014150	-1,774,762.50	1,774,762.50	0.00
05/11/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,028,750.0000	1.000000	-2,028,750.00	2,028,750.00	0.00
05/11/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	162,025.0000	1.000000	-162,025.00	162,025.00	0.00
05/12/2020	037833AR1	PURCHASED PAR VALUE OF APPLE INC 2.850% 5/06/21 /PERSHING LLC/1,155,000 PAR VALUE AT 102.366 %	1,155,000.0000	1.023660	-1,182,327.30	1,182,327.30	0.00
05/12/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,035,000.0000	1.000000	-3,035,000.00	3,035,000.00	0.00
05/12/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	24,659.3800	1.000000	-24,659.38	24,659.38	0.00
05/15/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,089,993.9900	1.000000	-2,089,993.99	2,089,993.99	0.00
05/18/2020	494368BF9	PURCHASED PAR VALUE OF KIMBERLY CLARK CORP 3.875% 3/01/21 /PERSHING LLC/750,000 PAR VALUE AT 102.517 %	750,000.0000	1.025170	-768,877.50	768,877.50	0.00
05/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	130,430.7400	1.000000	-130,430.74	130,430.74	0.00
05/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	593,138.1000	1.000000	-593,138.10	593,138.10	0.00
05/20/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,022,500.0000	1.000000	-2,022,500.00	2,022,500.00	0.00
05/20/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,059,230.9200	1.000000	-5,059,230.92	5,059,230.92	0.00
05/21/2020	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
05/21/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,822.5000	1.000000	-7,822.50	7,822.50	0.00
05/21/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	240,466.3500	1.000000	-240,466.35	240,466.35	0.00
05/26/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	29,441.6900	1.000000	-29,441.69	29,441.69	0.00
05/26/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	136.8500	1.000000	-136.85	136.85	0.00
05/27/2020	912796UC1	PURCHASED PAR VALUE OF U S TREASURY BILL 1/28/21 /GOLDMAN SACHS & CO. LLC/7,500,000 PAR VALUE AT 99.89852507 %	7,500,000.0000	0.998985	-7,492,389.38	7,492,389.38	0.00
05/27/2020	9127962X6	PURCHASED PAR VALUE OF U S TREASURY BILL 6/30/20 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 99.9917362 %	5,000,000.0000	0.999917	-4,999,586.81	4,999,586.81	0.00
05/28/2020	00440EAT4	PURCHASED PAR VALUE OF ACE INA HOLDINGS 2.300% 11/03/20 /PERSHING LLC/500,000 PAR VALUE AT 100.628 %	500,000.0000	1.006280	-503,140.00	503,140.00	0.00
05/28/2020	808513AW5	PURCHASED PAR VALUE OF CHARLES SCHWAB CORP 3.250% 5/21/21 /PERSHING LLC/1,385,000 PAR VALUE AT 102.489 %	1,385,000.0000	1.024890	-1,419,472.65	1,419,472.65	0.00
05/28/2020	46625HHU7	PURCHASED PAR VALUE OF JPMORGAN CHASE CO 4.250% 10/15/20 /PERSHING LLC/1,160,000 PAR VALUE AT 101.459 %	1,160,000.0000	1.014590	-1,176,924.40	1,176,924.40	0.00

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05/29/2020	912828ZL7	PURCHASED PAR VALUE OF U S TREASURY NT 0.375% 4/30/25 /GOLDMAN SACHS & CO. LLC/7,000,000 PAR VALUE AT 100.10156257 %	7,000,000.0000	1.001016	-7,007,109.38	7,007,109.38	0.00
TOTAL ACQUISITIONS			54,572,940.3000		-54,686,290.72	54,686,290.72	0.00
DISPOSITIONS							
05/01/2020	313384WG0	MATURED PAR VALUE OF F H L B DISC NTS 100 % 5/01/20 3,000,000 PAR VALUE AT	-3,000,000.0000	1.000000	2,988,094.17	-2,988,094.17	0.00
05/06/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-8,838,760.5000	1.000000	8,838,760.50	-8,838,760.50	0.00
05/08/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,787,530.2100	1.000000	1,787,530.21	-1,787,530.21	0.00
05/11/2020	369550BA5	MATURED PAR VALUE OF GENERAL DYNAMICS 2.875% 5/11/20 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	2,000,000.00	-2,011,340.00	-11,340.00
05/12/2020	4581X0CX4	MATURED PAR VALUE OF INTER AMER DEV BK 1.625% 5/12/20 3,035,000 PAR VALUE AT 100 %	-3,035,000.0000	1.000000	3,035,000.00	-3,027,807.05	7,192.95
05/12/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,182,875.9300	1.000000	1,182,875.93	-1,182,875.93	0.00
05/15/2020	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 3.845% 1/01/28 APRIL FHLMC DUE 5/15/20	-16.3500	0.000000	16.35	-15.95	0.40
05/15/2020	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.020% 8/15/32	-195.6500	0.000000	195.65	-195.85	-0.20
05/15/2020	43815NAB0	PAID DOWN PAR VALUE OF HONDA AUTO 1.900% 4/15/22	-175,500.1300	7.906203	175,500.13	-175,487.84	12.29
05/15/2020	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.820% 10/15/21	-41,584.7100	33.366583	41,584.71	-41,581.66	3.05
05/15/2020	477870AB5	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.280% 5/16/22	-443,582.4100	3.128031	443,582.41	-443,580.72	1.69
05/15/2020	47788CAC6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.660% 4/18/22	-92,768.6400	14.956991	92,768.64	-92,761.97	6.67
05/15/2020	47789JAB2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.850% 12/15/21	-303,061.5100	4.578409	303,061.51	-303,047.69	13.82
05/15/2020	47788EAC2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 3.080% 11/15/22	-458,507.1400	3.026212	458,507.14	-458,472.39	34.75
05/15/2020	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO 1.750% 10/15/21	-132,115.5900	10.502467	132,115.59	-130,066.77	2,048.82
05/15/2020	89239AAB9	PAID DOWN PAR VALUE OF TOYOTA AUTO 2.830% 10/15/21	-233,800.9200	5.934706	233,800.92	-233,779.69	21.23
05/18/2020	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO 1.790% 9/20/21	-128,956.1400	0.000000	128,956.14	-126,910.98	2,045.16
05/18/2020	43814WAB1	PAID DOWN PAR VALUE OF HONDA AUTO 2.750% 9/20/21	-308,828.0800	0.000000	308,828.08	-308,808.19	19.89
05/18/2020	43814UAG4	PAID DOWN PAR VALUE OF HONDA AUTO 3.010% 5/18/22	-106,456.9600	0.000000	106,456.96	-106,454.64	2.32
05/18/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-775,093.6500	1.000000	775,093.65	-775,093.65	0.00
05/20/2020	747525AD5	MATURED PAR VALUE OF QUALCOMM INC 2.250% 5/20/20 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	2,000,000.00	-2,002,700.00	-2,700.00
05/20/2020	747525AD5	MATURED PAR VALUE OF QUALCOMM INC 2.250% 5/20/20 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	5,000,000.00	-4,995,195.40	4,804.60
05/20/2020	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 3.125% 12/20/26 APRIL GNMA DUE 5/20/20	-272.1000	0.000000	272.10	-276.60	-4.50
05/20/2020	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 3.875% 6/20/27 APRIL GNMA DUE 5/20/20	-173.5100	0.000000	173.51	-177.31	-3.80
05/20/2020	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 3.875% 4/20/30 APRIL GNMA DUE 5/20/20	-41.3200	0.000000	41.32	-40.95	0.37

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05/20/2020	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 3.875% 5/20/30 APRIL GNMA DUE 5/20/20	-1,316.2300	0.000000	1,316.23	-1,302.86	13.37
05/20/2020	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 3.250% 7/20/34 APRIL GNMA DUE 5/20/20	-835.7000	0.000000	835.70	-835.18	0.52
05/21/2020	06367BED7	MATURED PAR VALUE OF BANK OF MONTREAL C D 1.890% 5/21/20 1,000,000 PAR VALUE AT 100 %	-1,000,000.0000	1.000000	1,000,000.00	-1,000,000.00	0.00
05/21/2020	43815HAC1	PAID DOWN PAR VALUE OF HONDA AUTO 2.950% 8/22/22	-231,469.9000	0.000000	231,469.90	-231,438.14	31.76
05/26/2020	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-12,284.3600	0.000000	12,284.36	-13,912.04	-1,627.68
05/26/2020	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 APRIL FNMA DUE 5/25/20	-132.0400	0.000000	132.04	-139.65	-7.61
05/26/2020	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 APRIL FNMA DUE 5/25/20	-940.1600	0.000000	940.16	-1,010.67	-70.51
05/26/2020	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397 3.400% 11/01/20 APRIL FNMA DUE 5/25/20	-769.2000	0.000000	769.20	-752.55	16.65
05/26/2020	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 APRIL FNMA DUE 5/25/20	-1,005.4200	0.000000	1,005.42	-1,080.83	-75.41
05/26/2020	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 APRIL FNMA DUE 5/25/20	-9.3100	0.000000	9.31	-10.01	-0.70
05/26/2020	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 APRIL FNMA DUE 5/25/20	-587.4000	0.000000	587.40	-631.46	-44.06
05/26/2020	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 3.674% 2/01/35 APRIL FNMA DUE 5/25/20	-484.8800	0.000000	484.88	-481.09	3.79
05/26/2020	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 APRIL FNMA DUE 5/25/20	-263.6900	0.000000	263.69	-283.47	-19.78
05/26/2020	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 APRIL FNMA DUE 5/25/20	-2,885.7600	0.000000	2,885.76	-3,102.19	-216.43
05/26/2020	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 APRIL FNMA DUE 5/25/20	-186.5400	0.000000	186.54	-197.28	-10.74
05/26/2020	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 APRIL FNMA DUE 5/25/20	-417.1000	0.000000	417.10	-441.12	-24.02
05/26/2020	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-2,528.0500	0.000000	2,528.05	-2,527.26	0.79
05/27/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-12,491,976.1900	1.000000	12,491,976.19	-12,491,976.19	0.00
05/28/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,107,099.5100	1.000000	3,107,099.51	-3,107,099.51	0.00
05/29/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,009,177.9900	1.000000	7,009,177.99	-7,009,177.99	0.00
TOTAL DISPOSITIONS			-53,909,490.8800		53,897,585.05	-53,897,455.60	129.45
OTHER TRANSACTIONS							
05/01/2020	313384WG0	INTEREST EARNED ON F H L B DISC NTS 5/01/20 \$1 PV ON 3000000.0000 SHARES DUE 5/1/2020 3,000,000 PAR VALUE AT 100 %	0.0000	0.000000	11,905.83	0.00	0.00
05/01/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 4/30/2020 INTEREST FROM 4/1/20 TO 4/30/20	0.0000	0.000000	7,855.21	0.00	0.00

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05/01/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 4/30/2020 INTEREST FROM 4/1/20 TO 4/30/20	0.0000	0.000000	3,035.19	0.00	0.00
05/01/2020	64971M5E8	INTEREST EARNED ON NEW YORK CITY NY 4.075% 11/01/20 \$1 PV ON 1400000.0000 SHARES DUE 5/1/2020	0.0000	0.000000	28,525.00	0.00	0.00
05/04/2020	00440EAU1	INTEREST EARNED ON ACE INA HOLDINGS 2.875% 11/03/22 \$1 PV ON 4169000.0000 SHARES DUE 5/3/2020	0.0000	0.000000	59,929.38	0.00	0.00
05/08/2020	89114QBX5	PAID ACCRUED INTEREST ON PURCHASE OF TORONTO DOMINION MTN 2.550% 1/25/21	0.0000	0.000000	-12,767.71	0.00	0.00
05/11/2020	037833CU2	INTEREST EARNED ON APPLE INC 2.850% 5/11/24 \$1 PV ON 3000000.0000 SHARES DUE 5/11/2020	0.0000	0.000000	42,750.00	0.00	0.00
05/11/2020	369550BA5	INTEREST EARNED ON GENERAL DYNAMICS 2.875% 5/11/20 \$1 PV ON 2000000.0000 SHARES DUE 5/11/2020	0.0000	0.000000	28,750.00	0.00	0.00
05/11/2020	369550BE7	INTEREST EARNED ON GENERAL DYNAMICS 3.000% 5/11/21 \$1 PV ON 3160000.0000 SHARES DUE 5/11/2020	0.0000	0.000000	47,400.00	0.00	0.00
05/11/2020	458140BD1	INTEREST EARNED ON INTEL CORP 2.875% 5/11/24 \$1 PV ON 5000000.0000 SHARES DUE 5/11/2020	0.0000	0.000000	71,875.00	0.00	0.00
05/12/2020	4581X0CX4	INTEREST EARNED ON INTER AMER DEV BK 1.625% 5/12/20 \$1 PV ON 3035000.0000 SHARES DUE 5/12/2020	0.0000	0.000000	24,659.38	0.00	0.00
05/12/2020	037833AR1	PAID ACCRUED INTEREST ON PURCHASE OF APPLE INC 2.850% 5/06/21	0.0000	0.000000	-548.63	0.00	0.00
05/13/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -10088.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/13/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -10088.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	-10,088.00	0.00
05/13/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -10088.0000 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-10,088.0000	0.000000	0.00	0.00	0.00
05/13/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -10088.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/15/2020	084664BT7	INTEREST EARNED ON BERKSHIRE HATHAWAY 3.000% 5/15/22 \$1 PV ON 4000000.0000 SHARES DUE 5/15/2020	0.0000	0.000000	60,000.00	0.00	0.00
05/15/2020	31348SWZ3	INTEREST EARNED ON F H L M C #786064 3.845% 1/01/28 \$1 PV ON 5.4900 SHARES DUE 5/15/2020 MARCH FHLMC DUE 5/15/20	0.0000	0.000000	5.49	0.00	0.00
05/15/2020	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.020% 8/15/32 \$1 PV ON 18.6600 SHARES DUE 5/15/2020 \$0.00335/PV ON 5,570.25 PV DUE 5/15/20	0.0000	0.000000	18.66	0.00	0.00
05/15/2020	43815NAB0	INTEREST EARNED ON HONDA AUTO 1.900% 4/15/22 \$1 PV ON 5589.1700 SHARES DUE 5/15/2020 \$0.00158/PV ON 3,530,000.00 PV DUE 5/15/20	0.0000	0.000000	5,589.17	0.00	0.00
05/15/2020	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 220.0100 SHARES DUE 5/15/2020 \$0.00152/PV ON 145,063.81 PV DUE 5/15/20	0.0000	0.000000	220.01	0.00	0.00
05/15/2020	477870AB5	INTEREST EARNED ON JOHN DEERE OWNER 2.280% 5/16/22 \$1 PV ON 4686.6900 SHARES DUE 5/15/2020 \$0.00190/PV ON 2,466,680.27 PV DUE 5/15/20	0.0000	0.000000	4,686.69	0.00	0.00
05/15/2020	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 1670.5800 SHARES DUE 5/15/2020 \$0.00222/PV ON 753,644.66 PV DUE 5/15/20	0.0000	0.000000	1,670.58	0.00	0.00

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05/15/2020	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 3861.7000 SHARES DUE 5/15/2020 \$0.00238/PV ON 1,625,978.18 PV DUE 5/15/20	0.0000	0.000000	3,861.70	0.00	0.00
05/15/2020	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 10956.6700 SHARES DUE 5/15/2020 \$0.00257/PV ON 4,268,831.48 PV DUE 5/15/20	0.0000	0.000000	10,956.67	0.00	0.00
05/15/2020	58770FAC6	INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 3143.3300 SHARES DUE 5/15/2020 \$0.00153/PV ON 2,050,000.00 PV DUE 5/15/20	0.0000	0.000000	3,143.33	0.00	0.00
05/15/2020	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 1396.1200 SHARES DUE 5/15/2020 \$0.00146/PV ON 957,342.87 PV DUE 5/15/20	0.0000	0.000000	1,396.12	0.00	0.00
05/15/2020	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 6730.8700 SHARES DUE 5/15/2020 \$0.00161/PV ON 4,185,000.00 PV DUE 5/15/20	0.0000	0.000000	6,730.87	0.00	0.00
05/15/2020	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 9078.0000 SHARES DUE 5/15/2020 \$0.00255/PV ON 3,560,000.00 PV DUE 5/15/20	0.0000	0.000000	9,078.00	0.00	0.00
05/15/2020	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 3933.6500 SHARES DUE 5/15/2020 \$0.00236/PV ON 1,667,979.63 PV DUE 5/15/20	0.0000	0.000000	3,933.65	0.00	0.00
05/15/2020	912828WJ5	INTEREST EARNED ON U S TREASURY NT 2.500% 5/15/24 \$1 PV ON 7000000.0000 SHARES DUE 5/15/2020	0.0000	0.000000	87,500.00	0.00	0.00
05/15/2020	913366EJ5	INTEREST EARNED ON UNIV OF CALIFORNIA 5.035% 5/15/21 \$1 PV ON 400000.0000 SHARES DUE 5/15/2020	0.0000	0.000000	10,070.00	0.00	0.00
05/18/2020	166764BG4	INTEREST EARNED ON CHEVRON CORP 2.100% 5/16/21 \$1 PV ON 2500000.0000 SHARES DUE 5/16/2020	0.0000	0.000000	26,250.00	0.00	0.00
05/18/2020	3137EAEK1	INTEREST EARNED ON F H L M C M T N 1.875% 11/17/20 \$1 PV ON 5000000.0000 SHARES DUE 5/17/2020	0.0000	0.000000	46,875.00	0.00	0.00
05/18/2020	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 1474.6000 SHARES DUE 5/18/2020 \$0.00149/PV ON 988,556.63 PV DUE 5/18/20	0.0000	0.000000	1,474.60	0.00	0.00
05/18/2020	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 5463.7400 SHARES DUE 5/18/2020 \$0.00229/PV ON 2,384,177.90 PV DUE 5/18/20	0.0000	0.000000	5,463.74	0.00	0.00
05/18/2020	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 3764.3200 SHARES DUE 5/18/2020 \$0.00251/PV ON 1,500,727.36 PV DUE 5/18/20	0.0000	0.000000	3,764.32	0.00	0.00
05/18/2020	46625HRL6	INTEREST EARNED ON JP MORGAN CHASE CO 2.700% 5/18/23 \$1 PV ON 5000000.0000 SHARES DUE 5/18/2020	0.0000	0.000000	67,500.00	0.00	0.00
05/18/2020	58933YAF2	INTEREST EARNED ON MERCK CO INC 2.800% 5/18/23 \$1 PV ON 2000000.0000 SHARES DUE 5/18/2020	0.0000	0.000000	28,000.00	0.00	0.00
05/18/2020	494368BF9	PAID ACCRUED INTEREST ON PURCHASE OF KIMBERLY CLARK CORP 3.875% 3/01/21	0.0000	0.000000	-6,216.15	0.00	0.00
05/20/2020	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 3.125% 12/20/26 \$1 PV ON 35.9600 SHARES DUE 5/20/2020 APRIL GNMA DUE 5/20/20	0.0000	0.000000	35.96	0.00	0.00
05/20/2020	36225CC20	INTEREST EARNED ON G N M A I I #080088 3.875% 6/20/27 \$1 PV ON 37.1400 SHARES DUE 5/20/2020 APRIL GNMA DUE 5/20/20	0.0000	0.000000	37.14	0.00	0.00
05/20/2020	36225CNM4	INTEREST EARNED ON G N M A I I #080395 3.875% 4/20/30 \$1 PV ON 17.9600 SHARES DUE 5/20/2020 APRIL GNMA DUE 5/20/20	0.0000	0.000000	17.96	0.00	0.00
05/20/2020	36225CN28	INTEREST EARNED ON G N M A I I #080408 3.875% 5/20/30 \$1 PV ON 143.5500 SHARES DUE 5/20/2020 APRIL GNMA DUE 5/20/20	0.0000	0.000000	143.55	0.00	0.00

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05/20/2020	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.250% 7/20/34 \$1 PV ON 107.4500 SHARES DUE 5/20/2020 APRIL GNMA DUE 5/20/20	0.0000	0.000000	107.45	0.00	0.00
05/20/2020	747525AD5	INTEREST EARNED ON QUALCOMM INC 2.250% 5/20/20 \$1 PV ON 2000000.0000 SHARES DUE 5/20/2020	0.0000	0.000000	22,500.00	0.00	0.00
05/20/2020	747525AD5	INTEREST EARNED ON QUALCOMM INC 2.250% 5/20/20 \$1 PV ON 5000000.0000 SHARES DUE 5/20/2020	0.0000	0.000000	56,250.00	0.00	0.00
05/21/2020	06367BED7	INTEREST EARNED ON BANK OF MONTREAL C D 1.890% 5/21/20 \$1 PV ON 1000000.0000 SHARES DUE 5/21/2020 INTEREST ON 5/21/20 MATURITY	0.0000	0.000000	7,822.50	0.00	0.00
05/21/2020	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 8996.4500 SHARES DUE 5/21/2020 \$0.00246/PV ON 3,659,574.58 PV DUE 5/21/20	0.0000	0.000000	8,996.45	0.00	0.00
05/26/2020	03215PFN4	INTEREST EARNED ON AMRESCO 2.07531% 6/25/29 \$1 PV ON 119021.6400 SHARES DUE 5/25/2020	0.0000	0.000000	136.85	0.00	0.00
05/26/2020	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3415.5900 SHARES DUE 5/25/2020 \$0.00542/PV ON 630,570.24 PV DUE 5/25/20	0.0000	0.000000	3,415.59	0.00	0.00
05/26/2020	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 48.1000 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	48.10	0.00	0.00
05/26/2020	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 360.9100 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	360.91	0.00	0.00
05/26/2020	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 941.2100 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	941.21	0.00	0.00
05/26/2020	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 343.7800 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	343.78	0.00	0.00
05/26/2020	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.1600 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	7.16	0.00	0.00
05/26/2020	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 544.4100 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	544.41	0.00	0.00
05/26/2020	31406XWT5	INTEREST EARNED ON F N M A #823358 3.674% 2/01/35 \$1 PV ON 292.6500 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	292.65	0.00	0.00
05/26/2020	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 69.7000 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	69.70	0.00	0.00
05/26/2020	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 677.7400 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	677.74	0.00	0.00
05/26/2020	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 33.0000 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	33.00	0.00	0.00
05/26/2020	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 53.5100 SHARES DUE 5/25/2020 APRIL FNMA DUE 5/25/20	0.0000	0.000000	53.51	0.00	0.00
05/26/2020	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 160.0200 SHARES DUE 5/25/2020 \$0.00097/PV ON 164,514.79 PV DUE 5/25/20	0.0000	0.000000	160.02	0.00	0.00
05/27/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -12792.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/27/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -12792.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	-12,792.00	0.00

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05/27/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -12792.0000 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-12,792.0000	0.000000	0.00	0.00	0.00
05/27/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -12792.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
05/28/2020	00440EAT4	PAID ACCRUED INTEREST ON PURCHASE OF ACE INA HOLDINGS 2.300% 11/03/20	0.0000	0.000000	-798.61	0.00	0.00
05/28/2020	808513AW5	PAID ACCRUED INTEREST ON PURCHASE OF CHARLES SCHWAB CORP 3.250% 5/21/21	0.0000	0.000000	-875.24	0.00	0.00
05/28/2020	46625HHU7	PAID ACCRUED INTEREST ON PURCHASE OF JPMORGAN CHASE CO 4.250% 10/15/20	0.0000	0.000000	-5,888.61	0.00	0.00
05/29/2020	912828ZL7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.375% 4/30/25	0.0000	0.000000	-2,068.61	0.00	0.00
TOTAL OTHER TRANSACTIONS			-22,880.0000		788,705.67	-22,880.00	0.00