

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

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
07/02/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	144.6100	1.000000	-144.61	144.61	0.00
07/02/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	464.9300	1.000000	-464.93	464.93	0.00
07/06/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	89,625.0000	1.000000	-89,625.00	89,625.00	0.00
07/07/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	79,895.8300	1.000000	-79,895.83	79,895.83	0.00
07/09/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	999,855.0800	1.000000	-999,855.08	999,855.08	0.00
07/10/2020	3135G05G4	PURCHASED PAR VALUE OF F N M A 0.250% 7/10/23 /CITIGROUP GLOBAL MARKETS INC./6,775,000 PAR VALUE AT 99.785 %	6,775,000.0000	0.997850	-6,760,433.75	6,760,433.75	0.00
07/14/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	14,576.2500	1.000000	-14,576.25	14,576.25	0.00
07/15/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,398,472.5300	1.000000	-4,398,472.53	4,398,472.53	0.00
07/15/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	266,492.8700	1.000000	-266,492.87	266,492.87	0.00
07/16/2020	78015K7H1	PURCHASED PAR VALUE OF ROYAL BANK OF MTN 1.150% 6/10/25 /BMO CAPITAL MARKETS CORP/BONDS/1,500,000 PAR VALUE AT 101.032 %	1,500,000.0000	1.010320	-1,515,480.00	1,515,480.00	0.00
07/20/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	462,924.2000	1.000000	-462,924.20	462,924.20	0.00
07/20/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	355,519.6900	1.000000	-355,519.69	355,519.69	0.00
07/21/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	258,932.4300	1.000000	-258,932.43	258,932.43	0.00
07/21/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	74,517.5000	1.000000	-74,517.50	74,517.50	0.00
07/22/2020	47787NAC3	PURCHASED PAR VALUE OF JOHN DEERE OWNER 0.00001% 11/15/24 /RBC CAPITAL MARKETS, LLC/1,480,000 PAR VALUE AT 99.98476014 %	1,480,000.0000	0.999848	-1,479,774.45	1,479,774.45	0.00
07/22/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	65,000.0000	1.000000	-65,000.00	65,000.00	0.00
07/22/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	8,759,158.5500	1.000000	-8,759,158.55	8,759,158.55	0.00
07/23/2020	3137EAEU9	PURCHASED PAR VALUE OF F H L M C M T N 0.375% 7/21/25 /WELLS FARGO SECURITIES, LLC/5,030,000 PAR VALUE AT 99.502 %	5,030,000.0000	0.995020	-5,004,950.60	5,004,950.60	0.00
07/27/2020	89237VAB5	PURCHASED PAR VALUE OF TOYOTA AUTO RECV 0.00001% 10/15/24 /RBC CAPITAL MARKETS, LLC/2,960,000 PAR VALUE AT 99.9923 %	2,960,000.0000	0.999923	-2,959,772.08	2,959,772.08	0.00
07/27/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,522,312.5000	1.000000	-2,522,312.50	2,522,312.50	0.00
07/28/2020	89233GLP9	PURCHASED PAR VALUE OF TOYOTA MOTOR CREDIT CO C P 11/23/20 /DBTC AMERICAS/COMMERCIAL PAPER/1,500,000 PAR VALUE AT 99.914778 %	1,500,000.0000	0.999148	-1,498,721.67	1,498,721.67	0.00
07/28/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	77,000.0000	1.000000	-77,000.00	77,000.00	0.00
07/29/2020	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
07/29/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	36,875.0000	1.000000	-36,875.00	36,875.00	0.00
07/30/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,500,000.0000	1.000000	-3,500,000.00	3,500,000.00	0.00
07/31/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	153,750.0000	1.000000	-153,750.00	153,750.00	0.00
TOTAL ACQUISITIONS			46,360,516.9700		-46,334,649.52	46,334,649.52	0.00
DISPOSITIONS							
07/09/2020	9127963Q0	SOLD PAR VALUE OF U S TREASURY BILL 8/25/20 /NOMURA SECURITIES INTERNATIONA/1,000,000 PAR VALUE AT 99.985508 %	-1,000,000.0000	0.999855	999,781.44	-999,781.44	0.00

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07/10/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-6,760,433.7500	1.000000	6,760,433.75	-6,760,433.75	0.00
07/15/2020	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 3.846% 1/01/28 JUNE FHLMC DUE 7/15/20	-15.8300	0.000000	15.83	-15.44	0.39
07/15/2020	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.020% 8/15/32	-116.8500	0.000000	116.85	-116.97	-0.12
07/15/2020	43815NAB0	PAID DOWN PAR VALUE OF HONDA AUTO 1.900% 4/15/22	-294,923.1300	0.000000	294,923.13	-294,902.49	20.64
07/15/2020	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.820% 10/15/21	-19,064.2900	0.000000	19,064.29	-19,062.89	1.40
07/15/2020	477870AB5	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.280% 5/16/22	-176,903.8000	0.000000	176,903.80	-176,903.13	0.67
07/15/2020	47788CAC6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.660% 4/18/22	-61,704.0100	0.000000	61,704.01	-61,699.57	4.44
07/15/2020	47789JAB2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.850% 12/15/21	-224,254.9300	0.000000	224,254.93	-224,244.70	10.23
07/15/2020	47788EAC2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 3.080% 11/15/22	-208,450.0500	0.000000	208,450.05	-208,434.25	15.80
07/15/2020	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO 1.750% 10/15/21	-141,376.2300	0.000000	141,376.23	-139,183.79	2,192.44
07/15/2020	65479GAD1	PAID DOWN PAR VALUE OF NISSAN AUTO 3.060% 3/15/23	-230,692.9800	0.000000	230,692.98	-230,685.51	7.47
07/15/2020	89239AAB9	PAID DOWN PAR VALUE OF TOYOTA AUTO 2.830% 10/15/21	-256,521.2300	0.020811	256,521.23	-256,497.94	23.29
07/15/2020	9127963Q0	SOLD PAR VALUE OF U S TREASURY BILL 8/25/20 /WELLS FARGO SECURITIES, LLC/3,000,000 PAR VALUE AT 99.98649267 %	-3,000,000.0000	0.999865	2,999,344.33	-2,999,344.33	0.00
07/16/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,434,330.0000	1.000000	1,434,330.00	-1,434,330.00	0.00
07/20/2020	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 3.125% 12/20/26 JUNE GNMA DUE 7/20/20	-429.6500	0.000000	429.65	-436.75	-7.10
07/20/2020	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 3.875% 6/20/27 JUNE GNMA DUE 7/20/20	-1,598.8100	0.000000	1,598.81	-1,633.79	-34.98
07/20/2020	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 3.875% 4/20/30 JUNE GNMA DUE 7/20/20	-172.5700	0.000000	172.57	-171.01	1.56
07/20/2020	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 3.875% 5/20/30 JUNE GNMA DUE 7/20/20	-3,707.1700	0.000000	3,707.17	-3,669.52	37.65
07/20/2020	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 3.250% 7/20/34 JUNE GNMA DUE 7/20/20	-2,447.3400	0.000000	2,447.34	-2,445.81	1.53
07/20/2020	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO 1.790% 9/20/21	-138,891.1400	0.000000	138,891.14	-136,688.41	2,202.73
07/20/2020	43814WAB1	PAID DOWN PAR VALUE OF HONDA AUTO 2.750% 9/20/21	-351,511.3500	0.000000	351,511.35	-351,488.71	22.64
07/20/2020	43814UAG4	PAID DOWN PAR VALUE OF HONDA AUTO 3.010% 5/18/22	-118,241.6600	0.000000	118,241.66	-118,239.08	2.58
07/21/2020	43815HAC1	PAID DOWN PAR VALUE OF HONDA AUTO 2.950% 8/22/22	-251,103.8100	0.000000	251,103.81	-251,069.36	34.45
07/22/2020	94974BGM6	MATURED PAR VALUE OF WELLS FARGO CO MTN 2.600% 7/22/20 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	5,000,000.00	-5,001,650.00	-1,650.00
07/22/2020	9127963Q0	SOLD PAR VALUE OF U S TREASURY BILL 8/25/20 /MIZUHO SECURITIES USA FXD INC/5,200,000 PAR VALUE AT 99.9915 %	-5,200,000.0000	0.999915	5,198,863.51	-5,198,863.51	0.00
07/23/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,928,988.1000	1.000000	4,928,988.10	-4,928,988.10	0.00
07/27/2020	313384ZX0	MATURED PAR VALUE OF F H L B DISC NTS 7/27/20 2,500,000 PAR VALUE AT 100 %	-2,500,000.0000	1.000000	2,498,737.50	-2,498,737.50	0.00
07/27/2020	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-5,901.5900	0.000000	5,901.59	-6,683.55	-781.96

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07/27/2020	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 7/25/20	4.500% 4/01/28 JUNE FNMA DUE	-490.0600	0.000000	490.06	-518.29 -28.23
07/27/2020	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 7/25/20	5.000% 9/01/35 JUNE FNMA DUE	-461.7800	0.000000	461.78	-496.41 -34.63
07/27/2020	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397 7/25/20	3.400% 11/01/20 JUNE FNMA DUE	-775.2100	0.000000	775.21	-758.43 16.78
07/27/2020	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 7/25/20	5.000% 6/01/36 JUNE FNMA DUE	-1,396.9600	0.000000	1,396.96	-1,501.73 -104.77
07/27/2020	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 7/25/20	5.000% 10/01/33 JUNE FNMA DUE	-9.4000	0.000000	9.40	-10.11 -0.71
07/27/2020	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 7/25/20	5.000% 3/01/35 JUNE FNMA DUE	-654.0300	0.000000	654.03	-703.08 -49.05
07/27/2020	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 7/25/20	3.674% 2/01/35 JUNE FNMA DUE	-608.2800	0.000000	608.28	-603.53 4.75
07/27/2020	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 7/25/20	5.000% 7/01/35 JUNE FNMA DUE	-75.2800	0.000000	75.28	-80.93 -5.65
07/27/2020	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 7/25/20	5.000% 7/01/36 JUNE FNMA DUE	-3,512.2900	0.000000	3,512.29	-3,775.71 -263.42
07/27/2020	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 7/25/20	4.500% 6/01/29 JUNE FNMA DUE	-313.5900	0.000000	313.59	-331.65 -18.06
07/27/2020	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 7/25/20	4.500% 4/01/29 JUNE FNMA DUE	-326.0900	0.000000	326.09	-344.87 -18.78
07/27/2020	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC	2.472% 2/25/41	-4,314.8000	0.000000	4,314.80	-4,313.45 1.35
07/27/2020	78445JAA5	PAID DOWN PAR VALUE OF S L M A	2.51906% 4/25/23	-407.5200	0.000000	407.52	-405.87 1.65
07/27/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-2,664,521.4900	1.000000	2,664,521.49	-2,664,521.49 0.00
07/28/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z		-1,498,721.6700	1.000000	1,498,721.67	-1,498,721.67 0.00
07/29/2020	313384ZZ5	MATURED PAR VALUE OF F H L B DISC NTS 100 %	7/29/20 5,000,000 PAR VALUE AT	-5,000,000.0000	1.000000	4,998,750.00	-4,998,750.00 0.00
07/30/2020	912796WY1	MATURED PAR VALUE OF U S TREASURY BILL 100 %	7/30/20 3,500,000 PAR VALUE AT	-3,500,000.0000	1.000000	3,497,087.22	-3,497,087.22 0.00
TOTAL DISPOSITIONS				-44,988,368.7200		44,980,932.72	-44,979,325.74 1,606.98
OTHER TRANSACTIONS							
07/01/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 6/30/2020 INTEREST FROM 6/1/20 TO 6/30/20		0.0000	0.000000	144.61	0.00 0.00
07/01/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 6/30/2020 INTEREST FROM 6/1/20 TO 6/30/20		0.0000	0.000000	464.93	0.00 0.00
07/06/2020	3135G0S38	INTEREST EARNED ON F N M A SHARES DUE 7/5/2020	2.000% 1/05/22 \$1 PV ON 3000000.0000	0.0000	0.000000	30,000.00	0.00 0.00
07/06/2020	404280BF5	INTEREST EARNED ON HSBC HOLDINGS PLC 4500000.0000 SHARES DUE 7/5/2020	2.650% 1/05/22 \$1 PV ON	0.0000	0.000000	59,625.00	0.00 0.00

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07/07/2020	3135G0X24	INTEREST EARNED ON F N M A 1.625% 1/07/25 \$1 PV ON 10000000.0000 SHARES DUE 7/7/2020	0.0000	0.000000	79,895.83	0.00	0.00
07/09/2020	9127963Q0	INTEREST EARNED ON U S TREASURY BILL 8/25/20 \$1 PV ON 1000000.0000 SHARES DUE 7/8/2020 1,000,000 PAR VALUE AT 99.985508 %	0.0000	0.000000	73.64	0.00	0.00
07/13/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -2392.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/13/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -2392.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	-2,392.00	0.00
07/13/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -2392.0000 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-2,392.0000	0.000000	0.00	0.00	0.00
07/13/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -2392.00 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/14/2020	02665WCJ8	INTEREST EARNED ON AMERICAN HONDA MTN 3.450% 7/14/23 \$1 PV ON 845000.0000 SHARES DUE 7/14/2020	0.0000	0.000000	14,576.25	0.00	0.00
07/15/2020	31348SWZ3	INTEREST EARNED ON F H L M C #786064 3.846% 1/01/28 \$1 PV ON 5.3700 SHARES DUE 7/15/2020 MAY FHLMC DUE 7/15/20	0.0000	0.000000	5.37	0.00	0.00
07/15/2020	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.020% 8/15/32 \$1 PV ON 17.3000 SHARES DUE 7/15/2020 \$0.00335/PV ON 5,161.50 PV DUE 7/15/20	0.0000	0.000000	17.30	0.00	0.00
07/15/2020	43815NAB0	INTEREST EARNED ON HONDA AUTO 1.900% 4/15/22 \$1 PV ON 4858.8500 SHARES DUE 7/15/2020 \$0.00158/PV ON 3,068,744.89 PV DUE 7/15/20	0.0000	0.000000	4,858.85	0.00	0.00
07/15/2020	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 123.6400 SHARES DUE 7/15/2020 \$0.00152/PV ON 81,522.74 PV DUE 7/15/20	0.0000	0.000000	123.64	0.00	0.00
07/15/2020	477870AB5	INTEREST EARNED ON JOHN DEERE OWNER 2.280% 5/16/22 \$1 PV ON 3440.0700 SHARES DUE 7/15/2020 \$0.00190/PV ON 1,810,561.56 PV DUE 7/15/20	0.0000	0.000000	3,440.07	0.00	0.00
07/15/2020	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 1324.0200 SHARES DUE 7/15/2020 \$0.00222/PV ON 597,304.53 PV DUE 7/15/20	0.0000	0.000000	1,324.02	0.00	0.00
07/15/2020	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 2673.7100 SHARES DUE 7/15/2020 \$0.00238/PV ON 1,125,770.32 PV DUE 7/15/20	0.0000	0.000000	2,673.71	0.00	0.00
07/15/2020	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 9203.4700 SHARES DUE 7/15/2020 \$0.00257/PV ON 3,585,766.52 PV DUE 7/15/20	0.0000	0.000000	9,203.47	0.00	0.00
07/15/2020	58770FAC6	INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 3143.3300 SHARES DUE 7/15/2020 \$0.00153/PV ON 2,050,000.00 PV DUE 7/15/20	0.0000	0.000000	3,143.33	0.00	0.00
07/15/2020	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 1013.3800 SHARES DUE 7/15/2020 \$0.00146/PV ON 694,887.24 PV DUE 7/15/20	0.0000	0.000000	1,013.38	0.00	0.00
07/15/2020	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 6730.8700 SHARES DUE 7/15/2020 \$0.00161/PV ON 4,185,000.00 PV DUE 7/15/20	0.0000	0.000000	6,730.87	0.00	0.00
07/15/2020	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 8975.7900 SHARES DUE 7/15/2020 \$0.00255/PV ON 3,519,918.89 PV DUE 7/15/20	0.0000	0.000000	8,975.79	0.00	0.00
07/15/2020	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 2818.8500 SHARES DUE 7/15/2020 \$0.00236/PV ON 1,195,272.54 PV DUE 7/15/20	0.0000	0.000000	2,818.85	0.00	0.00

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07/15/2020	9127963Q0	INTEREST EARNED ON U S TREASURY BILL 8/25/20 \$1 PV ON 3000000.0000 SHARES DUE 7/14/2020 3,000,000 PAR VALUE AT 99.98649267 %	0.0000	0.000000	250.45	0.00	0.00
07/15/2020	912828WU0	INTEREST EARNED ON U S TREASURY I P S 0.125% 7/15/24 \$1 PV ON 11229816.0000 SHARES DUE 7/15/2020	0.0000	0.000000	7,018.64	0.00	0.00
07/16/2020	78013XZU5	INTEREST EARNED ON ROYAL BANK OF MTN 2.550% 7/16/24 \$1 PV ON 6500000.0000 SHARES DUE 7/16/2020	0.0000	0.000000	82,875.00	0.00	0.00
07/16/2020	78015K7H1	PAID ACCRUED INTEREST ON PURCHASE OF ROYAL BANK OF MTN 1.150% 6/10/25	0.0000	0.000000	-1,725.00	0.00	0.00
07/20/2020	3135G0T94	INTEREST EARNED ON F N M A DEB 2.375% 1/19/23 \$1 PV ON 5000000.0000 SHARES DUE 7/19/2020	0.0000	0.000000	59,375.00	0.00	0.00
07/20/2020	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 3.125% 12/20/26 \$1 PV ON 34.8400 SHARES DUE 7/20/2020 JUNE GNMA DUE 7/20/20	0.0000	0.000000	34.84	0.00	0.00
07/20/2020	36225CC20	INTEREST EARNED ON G N M A I I #080088 3.875% 6/20/27 \$1 PV ON 36.1700 SHARES DUE 7/20/2020 JUNE GNMA DUE 7/20/20	0.0000	0.000000	36.17	0.00	0.00
07/20/2020	36225CNM4	INTEREST EARNED ON G N M A I I #080395 3.875% 4/20/30 \$1 PV ON 17.6900 SHARES DUE 7/20/2020 JUNE GNMA DUE 7/20/20	0.0000	0.000000	17.69	0.00	0.00
07/20/2020	36225CN28	INTEREST EARNED ON G N M A I I #080408 3.875% 5/20/30 \$1 PV ON 138.2900 SHARES DUE 7/20/2020 JUNE GNMA DUE 7/20/20	0.0000	0.000000	138.29	0.00	0.00
07/20/2020	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.250% 7/20/34 \$1 PV ON 101.6000 SHARES DUE 7/20/2020 JUNE GNMA DUE 7/20/20	0.0000	0.000000	101.60	0.00	0.00
07/20/2020	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 1080.3600 SHARES DUE 7/18/2020 \$0.00149/PV ON 724,262.26 PV DUE 7/18/20	0.0000	0.000000	1,080.36	0.00	0.00
07/20/2020	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 3995.8400 SHARES DUE 7/18/2020 \$0.00229/PV ON 1,743,638.56 PV DUE 7/18/20	0.0000	0.000000	3,995.84	0.00	0.00
07/20/2020	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 3214.4100 SHARES DUE 7/18/2020 \$0.00251/PV ON 1,281,491.33 PV DUE 7/18/20	0.0000	0.000000	3,214.41	0.00	0.00
07/20/2020	4581X0CW6	INTEREST EARNED ON INTER AMER DEV BK 2.125% 1/18/22 \$1 PV ON 3000000.0000 SHARES DUE 7/18/2020	0.0000	0.000000	31,875.00	0.00	0.00
07/20/2020	45950KCJ7	INTEREST EARNED ON INTL FINANCE CORP 1.125% 7/20/21 \$1 PV ON 2500000.0000 SHARES DUE 7/20/2020	0.0000	0.000000	14,075.00	0.00	0.00
07/20/2020	89114QC48	INTEREST EARNED ON TORONTO MTN 3.500% 7/19/23 \$1 PV ON 5000000.0000 SHARES DUE 7/19/2020	0.0000	0.000000	87,500.00	0.00	0.00
07/21/2020	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 7828.6200 SHARES DUE 7/21/2020 \$0.00246/PV ON 3,184,523.11 PV DUE 7/21/20	0.0000	0.000000	7,828.62	0.00	0.00
07/21/2020	90331HPL1	INTEREST EARNED ON US BANK NA MTN 2.050% 1/21/25 \$1 PV ON 7270000.0000 SHARES DUE 7/21/2020	0.0000	0.000000	74,517.50	0.00	0.00
07/22/2020	9127963Q0	INTEREST EARNED ON U S TREASURY BILL 8/25/20 \$1 PV ON 5200000.0000 SHARES DUE 7/21/2020 5,200,000 PAR VALUE AT 99.9915 %	0.0000	0.000000	694.49	0.00	0.00
07/22/2020	94974BGM6	INTEREST EARNED ON WELLS FARGO CO MTN 2.600% 7/22/20 \$1 PV ON 5000000.0000 SHARES DUE 7/22/2020 INTEREST ON 7/22/20 MATURITY	0.0000	0.000000	65,000.00	0.00	0.00
07/22/2020	95000U2B8	INTEREST EARNED ON WELLS FARGO MTN 2.625% 7/22/22 \$1 PV ON 3000000.0000 SHARES DUE 7/22/2020	0.0000	0.000000	39,375.00	0.00	0.00

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07/23/2020	46647PAU0	INTEREST EARNED ON JPMORGAN CHASE CO 3.797% 7/23/24 \$1 PV ON 2500000.0000 SHARES DUE 7/23/2020	0.0000	0.000000	47,462.50	0.00	0.00
07/23/2020	90331HNL3	INTEREST EARNED ON US BANK NA MTN 2.850% 1/23/23 \$1 PV ON 2000000.0000 SHARES DUE 7/23/2020	0.0000	0.000000	28,500.00	0.00	0.00
07/27/2020	03215PFN4	INTEREST EARNED ON AMRESCO 1.19948% 6/25/29 \$1 PV ON 118.9700 SHARES DUE 7/25/2020 \$0.00100/PV ON 119,021.64 PV DUE 7/25/20	0.0000	0.000000	118.97	0.00	0.00
07/27/2020	808513AT2	INTEREST EARNED ON CHARLES SCHWAB CORP 2.650% 1/25/23 \$1 PV ON 6750000.0000 SHARES DUE 7/25/2020	0.0000	0.000000	89,437.50	0.00	0.00
07/27/2020	3133EKVV4	INTEREST EARNED ON F F C B DEB 1.850% 7/26/24 \$1 PV ON 5000000.0000 SHARES DUE 7/26/2020	0.0000	0.000000	46,250.00	0.00	0.00
07/27/2020	313384ZX0	INTEREST EARNED ON F H L B DISC NTS 7/27/20 \$1 PV ON 2500000.0000 SHARES DUE 7/27/2020 2,500,000 PAR VALUE AT 100 %	0.0000	0.000000	1,262.50	0.00	0.00
07/27/2020	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3302.7900 SHARES DUE 7/25/2020 \$0.00542/PV ON 609,746.75 PV DUE 7/25/20	0.0000	0.000000	3,302.79	0.00	0.00
07/27/2020	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 47.1100 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	47.11	0.00	0.00
07/27/2020	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 353.1500 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	353.15	0.00	0.00
07/27/2020	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 936.9700 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	936.97	0.00	0.00
07/27/2020	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 334.2500 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	334.25	0.00	0.00
07/27/2020	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.0800 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	7.08	0.00	0.00
07/27/2020	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 529.3300 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	529.33	0.00	0.00
07/27/2020	31406XWT5	INTEREST EARNED ON F N M A #823358 3.674% 2/01/35 \$1 PV ON 289.5800 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	289.58	0.00	0.00
07/27/2020	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 67.9700 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	67.97	0.00	0.00
07/27/2020	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 648.1400 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	648.14	0.00	0.00
07/27/2020	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 31.2900 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	31.29	0.00	0.00
07/27/2020	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 50.1700 SHARES DUE 7/25/2020 JUNE FNMA DUE 7/25/20	0.0000	0.000000	50.17	0.00	0.00
07/27/2020	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 113.6500 SHARES DUE 7/25/2020 \$0.00072/PV ON 157,756.33 PV DUE 7/25/20	0.0000	0.000000	113.65	0.00	0.00
07/27/2020	459058FY4	INTEREST EARNED ON INTL BK 2.000% 1/26/22 \$1 PV ON 10000000.0000 SHARES DUE 7/26/2020	0.0000	0.000000	100,000.00	0.00	0.00

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07/27/2020	45950KCM0	INTEREST EARNED ON INTL BK M T N 2.250% 1/25/21 \$1 PV ON 2970000.0000 SHARES DUE 7/25/2020	0.0000	0.000000	33,412.50	0.00	0.00
07/27/2020	78445JAA5	INTEREST EARNED ON S L M A 2.51906% 4/25/23 \$1 PV ON 73.2600 SHARES DUE 7/25/2020 \$0.00630/PV ON 11,633.32 PV DUE 7/25/20	0.0000	0.000000	73.26	0.00	0.00
07/27/2020	89114QBX5	INTEREST EARNED ON TORONTO DOMINION MTN 2.550% 1/25/21 \$1 PV ON 1750000.0000 SHARES DUE 7/25/2020	0.0000	0.000000	22,312.50	0.00	0.00
07/28/2020	61747WAL3	INTEREST EARNED ON MORGAN STANLEY 5.500% 7/28/21 \$1 PV ON 2800000.0000 SHARES DUE 7/28/2020	0.0000	0.000000	77,000.00	0.00	0.00
07/29/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 104.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/29/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 104.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	104.00	0.00
07/29/2020	06406RAE7	INTEREST EARNED ON BANK OF NY MTN 2.950% 1/29/23 \$1 PV ON 2500000.0000 SHARES DUE 7/29/2020	0.0000	0.000000	36,875.00	0.00	0.00
07/29/2020	313384ZZ5	INTEREST EARNED ON F H L B DISC NTS 7/29/20 \$1 PV ON 5000000.0000 SHARES DUE 7/29/2020 5,000,000 PAR VALUE AT 100 %	0.0000	0.000000	1,250.00	0.00	0.00
07/29/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 104.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	104.0000	0.000000	0.00	0.00	0.00
07/29/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 104.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/30/2020	912796WY1	INTEREST EARNED ON U S TREASURY BILL 7/30/20 \$1 PV ON 3500000.0000 SHARES DUE 7/30/2020 3,500,000 PAR VALUE AT 100 %	0.0000	0.000000	2,912.78	0.00	0.00
07/31/2020	912828N89	INTEREST EARNED ON U S TREASURY NT 1.375% 1/31/21 \$1 PV ON 6000000.0000 SHARES DUE 7/31/2020	0.0000	0.000000	41,250.00	0.00	0.00
07/31/2020	912828V72	INTEREST EARNED ON U S TREASURY NT 1.875% 1/31/22 \$1 PV ON 3000000.0000 SHARES DUE 7/31/2020	0.0000	0.000000	28,125.00	0.00	0.00
07/31/2020	912828V80	INTEREST EARNED ON U S TREASURY NT 2.250% 1/31/24 \$1 PV ON 7500000.0000 SHARES DUE 7/31/2020	0.0000	0.000000	84,375.00	0.00	0.00
TOTAL OTHER TRANSACTIONS			-2,288.0000		1,353,716.80	-2,288.00	0.00