

**U.S. Bank
Transaction History
August 2019**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
08/02/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	13,196.2900	1.000000	-13,196.29	13,196.29	0.00
08/02/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	29,177.6400	1.000000	-29,177.64	29,177.64	0.00
08/05/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	61,458.3400	1.000000	-61,458.34	61,458.34	0.00
08/06/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	85,050.0000	1.000000	-85,050.00	85,050.00	0.00
08/07/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	32,500.0000	1.000000	-32,500.00	32,500.00	0.00
08/08/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	23,598.7500	1.000000	-23,598.75	23,598.75	0.00
08/09/2019	06051GFN4	PURCHASED PAR VALUE OF BANK OF AMERICA MTN 2.250% 4/21/20 /MORGAN STANLEY & CO. LLC/2,000,000 PAR VALUE AT 100.098 %	2,000,000.0000	1.000980	-2,001,960.00	2,001,960.00	0.00
08/09/2019	747525AD5	PURCHASED PAR VALUE OF QUALCOMM INC 2.250% 5/20/20 /BARCLAYS CAPITAL INC. FIXED IN/2,000,000 PAR VALUE AT 100.135 %	2,000,000.0000	1.001350	-2,002,700.00	2,002,700.00	0.00
08/12/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,498.0000	1.000000	-6,498.00	6,498.00	0.00
08/12/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,083,000.0000	1.000000	-1,083,000.00	1,083,000.00	0.00
08/14/2019	3133EKWV4	PURCHASED PAR VALUE OF F F C B DEB 1.850% 7/26/24 /J.P. MORGAN SECURITIES LLC/5,000,000 PAR VALUE AT 100.9656 %	5,000,000.0000	1.009656	-5,048,280.00	5,048,280.00	0.00
08/15/2019	369550BA5	PURCHASED PAR VALUE OF GENERAL DYNAMICS 2.875% 5/11/20 /PERSHING LLC/2,000,000 PAR VALUE AT 100.567 %	2,000,000.0000	1.005670	-2,011,340.00	2,011,340.00	0.00
08/15/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	22,241.2500	1.000000	-22,241.25	22,241.25	0.00
08/15/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,462,512.3700	1.000000	-3,462,512.37	3,462,512.37	0.00
08/15/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	28,481.4000	1.000000	-28,481.40	28,481.40	0.00
08/16/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	89,062.5000	1.000000	-89,062.50	89,062.50	0.00
08/19/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,290,000.0000	1.000000	-3,290,000.00	3,290,000.00	0.00
08/19/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	11,522,306.1200	1.000000	-11,522,306.12	11,522,306.12	0.00
08/20/2019	62479MYK3	PURCHASED PAR VALUE OF MUFG BANK LTD NY BRAN C P 11/19/19 /MUFG UNION BK NA/MMI/PIMS/IPA/1,860,000 PAR VALUE AT 99.46411129 %	1,860,000.0000	0.994641	-1,850,032.47	1,850,032.47	0.00
08/20/2019	62479MYK3	PURCHASED PAR VALUE OF MUFG BANK LTD NY BRAN C P 11/19/19 /MUFG UNION BK NA/MMI/PIMS/IPA/11,255,000 PAR VALUE AT 99.46411115 %	11,255,000.0000	0.994641	-11,194,685.71	11,194,685.71	0.00
08/20/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,974.5400	1.000000	-1,974.54	1,974.54	0.00
08/21/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,759.5800	1.000000	-9,759.58	9,759.58	0.00
08/23/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	45,000.0000	1.000000	-45,000.00	45,000.00	0.00
08/26/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	16,125.0000	1.000000	-16,125.00	16,125.00	0.00
08/26/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	139,881.5700	1.000000	-139,881.57	139,881.57	0.00
08/27/2019	43815NAB0	PURCHASED PAR VALUE OF HONDA AUTO 1.900% 4/15/22 /SG AMERICAS SECURITIES, LLC/3,530,000 PAR VALUE AT 99.993 %	3,530,000.0000	0.999930	-3,529,752.90	3,529,752.90	0.00
08/27/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,504,012.5000	1.000000	-1,504,012.50	1,504,012.50	0.00
08/27/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,005,350.0000	1.000000	-2,005,350.00	2,005,350.00	0.00

**U.S. Bank
Transaction History
August 2019**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
08/28/2019	912796VW6	PURCHASED PAR VALUE OF U S TREASURY BILL 9/24/19 /NOMURA SECURITIES INTERNATIONAL/1,650,000 PAR VALUE AT 99.84681273 %	1,650,000.0000	0.998468	-1,647,472.41	1,647,472.41	0.00
08/28/2019	912796SL4	PURCHASED PAR VALUE OF U S TREASURY BILL 10/03/19 /NOMURA SECURITIES INTERNATIONAL/1,650,000 PAR VALUE AT 99.7992503 %	1,650,000.0000	0.997993	-1,646,687.63	1,646,687.63	0.00
08/28/2019	912828UL2	PURCHASED PAR VALUE OF U S TREASURY NT 1.375% 1/31/20 /GOLDMAN SACHS & CO. LLC/5,000,000 PAR VALUE AT 99.7734376 %	5,000,000.0000	0.997734	-4,988,671.88	4,988,671.88	0.00
TOTAL ACQUISITIONS			59,416,185.8500		-59,392,768.85	59,392,768.85	0.00
DISPOSITIONS							
08/12/2019	69371RN36	MATURED PAR VALUE OF PACCAR FINANCIAL MTN 1.200% 8/12/19 1,083,000 PAR VALUE AT 100 %	-1,083,000.0000	1.000000	1,083,000.00	-1,069,484.16	13,515.84
08/15/2019	02665WAH4	MATURED PAR VALUE OF AMERICAN HONDA MTN 2.250% 8/15/19 2,500,000 PAR VALUE AT 100 %	-2,500,000.0000	1.000000	2,500,000.00	-2,531,985.00	-31,985.00
08/15/2019	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.016% 8/15/32	-327.6500	0.000000	327.65	-327.99	-0.34
08/15/2019	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 4.677% 1/01/28 JULY FHLMC DUE 8/15/19	-17.5100	0.000000	17.51	-17.08	0.43
08/15/2019	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.820% 10/15/21	-41,039.5800	10.101764	41,039.58	-41,036.58	3.00
08/15/2019	89238BAB8	PAID DOWN PAR VALUE OF TOYOTA AUTO 2.100% 10/15/20	-369,146.5800	1.123056	369,146.58	-369,108.85	37.73
08/15/2019	47788CAB8	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.420% 10/15/20	-158,985.8800	2.607604	158,985.88	-158,662.94	322.94
08/15/2019	65478VAD9	PAID DOWN PAR VALUE OF NISSAN AUTO 1.320% 1/15/21	-87,902.0400	4.716297	87,902.04	-87,198.14	703.90
08/15/2019	47788NAD0	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.490% 5/15/23	-42,667.9300	9.716248	42,667.93	-41,961.24	706.69
08/15/2019	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO 1.750% 10/15/21	-202,815.7200	2.044083	202,815.72	-199,670.49	3,145.23
08/15/2019	02665WAH4	MATURED PAR VALUE OF AMERICAN HONDA MTN 2.250% 8/15/19 1,977,000 PAR VALUE AT 100 %	-1,977,000.0000	1.000000	1,977,000.00	-1,972,709.91	4,290.09
08/19/2019	43814RAC0	PAID DOWN PAR VALUE OF HONDA AUTO 1.210% 12/18/20	-131,592.8900	0.000000	131,592.89	-130,148.45	1,444.44
08/19/2019	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO 1.790% 9/20/21	-196,780.7500	0.000000	196,780.75	-193,659.93	3,120.82
08/20/2019	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 3.875% 6/20/27 JULY GNMA DUE 8/20/19	-175.0500	0.000000	175.05	-178.88	-3.83
08/20/2019	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 4.125% 12/20/26 JULY GNMA DUE 8/20/19	-159.4000	0.000000	159.40	-162.03	-2.63
08/20/2019	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 3.750% 7/20/34 JULY GNMA DUE 8/20/19	-225.8200	0.000000	225.82	-225.68	0.14
08/20/2019	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 3.875% 4/20/30 JULY GNMA DUE 8/20/19	-41.7300	0.000000	41.73	-41.35	0.38
08/20/2019	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 3.875% 5/20/30 JULY GNMA DUE 8/20/19	-935.2900	0.000000	935.29	-925.79	9.50
08/26/2019	31398VJ98	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.251% 1/25/20	-34,844.9200	0.000000	34,844.92	-36,821.28	-1,976.36
08/26/2019	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-2,847.9200	0.000000	2,847.92	-3,225.27	-377.35

**U.S. Bank
Transaction History
August 2019**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
08/26/2019	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 JULY FNMA DUE 8/25/19	-3,829.3500	0.000000	3,829.35	-4,116.55	-287.20
08/26/2019	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 JULY FNMA DUE 8/25/19	-2,768.1900	0.000000	2,768.19	-2,975.80	-207.61
08/26/2019	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 JULY FNMA DUE 8/25/19	-2,305.8700	0.000000	2,305.87	-2,478.81	-172.94
08/26/2019	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 JULY FNMA DUE 8/25/19	-1,200.6000	0.000000	1,200.60	-1,290.64	-90.04
08/26/2019	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 JULY FNMA DUE 8/25/19	-589.9700	0.000000	589.97	-634.22	-44.25
08/26/2019	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 JULY FNMA DUE 8/25/19	-313.7600	0.000000	313.76	-331.83	-18.07
08/26/2019	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 JULY FNMA DUE 8/25/19	-237.8800	0.000000	237.88	-251.58	-13.70
08/26/2019	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 JULY FNMA DUE 8/25/19	-133.6400	0.000000	133.64	-141.34	-7.70
08/26/2019	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 JULY FNMA DUE 8/25/19	-8.9000	0.000000	8.90	-9.57	-0.67
08/26/2019	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 1.113% 2/25/41	-4,128.0900	0.000000	4,128.09	-4,126.80	1.29
08/26/2019	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 4.722% 2/01/35 JULY FNMA DUE 8/25/19	-443.0000	0.000000	443.00	-439.54	3.46
08/26/2019	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397 3.400% 11/01/20 JULY FNMA DUE 8/25/19	-697.4800	0.000000	697.48	-682.39	15.09
08/26/2019	03215PFN4	PAID DOWN PAR VALUE OF AMRESKO 6.88883% 6/25/29	-5,170.7400	0.000000	5,170.74	-3,882.90	1,287.84
08/27/2019	46625HKA7	PURCHASE OFFER PAR VALUE OF JPMORGAN CHASE CO 2.250% 1/23/20 /TENDER/PURCHASE OFFER/TENDER OFFER PAID AT \$1000.55 PER \$1000	-2,000,000.0000	1.000550	2,001,100.00	-1,994,880.00	6,220.00
08/27/2019	46625HKA7	PURCHASE OFFER PAR VALUE OF JPMORGAN CHASE CO 2.250% 1/23/20 /TENDER/PURCHASE OFFER/TENDER OFFER PAID AT \$1000.55 PER \$1000	-1,500,000.0000	1.000550	1,500,825.00	-1,490,940.00	9,885.00
TOTAL DISPOSITIONS			-10,352,334.1300		10,354,259.13	-10,344,733.01	9,526.12
OTHER TRANSACTIONS							
08/01/2019	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 7/31/2019 INTEREST FROM 7/1/19 TO 7/31/19	0.0000	0.000000	13,196.29	0.00	0.00
08/01/2019	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 7/31/2019 INTEREST FROM 7/1/19 TO 7/31/19	0.0000	0.000000	29,177.64	0.00	0.00
08/05/2019	3135G0V34	INTEREST EARNED ON F N M A 2.500% 2/05/24 \$1 PV ON 5000000.0000 SHARES DUE 8/5/2019	0.0000	0.000000	61,458.34	0.00	0.00
08/06/2019	44932HAH6	INTEREST EARNED ON IBM CREDIT CORP 3.000% 2/06/23 \$1 PV ON 5670000.0000 SHARES DUE 8/6/2019	0.0000	0.000000	85,050.00	0.00	0.00

**U.S. Bank
Transaction History
August 2019**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
08/07/2019	06406RAA5	INTEREST EARNED ON BANK OF NY MTN 2.600% 2/07/22 \$1 PV ON 2500000.0000 SHARES DUE 8/7/2019	0.0000	0.000000	32,500.00	0.00	0.00
08/08/2019	594918BP8	INTEREST EARNED ON MICROSOFT CORP 1.550% 8/08/21 \$1 PV ON 3045000.0000 SHARES DUE 8/8/2019	0.0000	0.000000	23,598.75	0.00	0.00
08/09/2019	06051GFN4	PAID ACCRUED INTEREST ON PURCHASE OF BANK OF AMERICA MTN 2.250% 4/21/20	0.0000	0.000000	-13,500.00	0.00	0.00
08/09/2019	747525AD5	PAID ACCRUED INTEREST ON PURCHASE OF QUALCOMM INC 2.250% 5/20/20	0.0000	0.000000	-9,875.00	0.00	0.00
08/09/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,028,035.0000	1.000000	4,028,035.00	-4,028,035.00	0.00
08/12/2019	69371RN36	INTEREST EARNED ON PACCAR FINANCIAL MTN 1.200% 8/12/19 \$1 PV ON 1083000.0000 SHARES DUE 8/12/2019 INTEREST ON 8/12/19 MATURITY	0.0000	0.000000	6,498.00	0.00	0.00
08/13/2019	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1768.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
08/13/2019	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1768.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	1,768.00	0.00
08/13/2019	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1768.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	1,768.0000	0.000000	0.00	0.00	0.00
08/13/2019	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1768.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
08/14/2019	3133EKWV4	PAID ACCRUED INTEREST ON PURCHASE OF F F C B DEB 1.850% 7/26/24	0.0000	0.000000	-4,625.00	0.00	0.00
08/14/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,052,905.0000	1.000000	5,052,905.00	-5,052,905.00	0.00
08/15/2019	02587AAJ3	INTEREST EARNED ON AMERICAN EXPRESS 1.930% 9/15/22 \$1 PV ON 10084.2400 SHARES DUE 8/15/2019 \$0.00161/PV ON 6,270,000.00 PV DUE 8/15/19	0.0000	0.000000	10,084.24	0.00	0.00
08/15/2019	02665WAH4	INTEREST EARNED ON AMERICAN HONDA MTN 2.250% 8/15/19 \$1 PV ON 1977000.0000 SHARES DUE 8/15/2019 INTEREST ON 8/15/19 MATURITY	0.0000	0.000000	22,241.25	0.00	0.00
08/15/2019	02665WAH4	INTEREST EARNED ON AMERICAN HONDA MTN 2.250% 8/15/19 \$1 PV ON 2500000.0000 SHARES DUE 8/15/2019 INTEREST ON 8/15/19 MATURITY	0.0000	0.000000	28,125.00	0.00	0.00
08/15/2019	31348SWZ3	INTEREST EARNED ON F H L M C #786064 4.677% 1/01/28 \$1 PV ON 7.3000 SHARES DUE 8/15/2019 JUNE FHLMC DUE 8/15/19	0.0000	0.000000	7.30	0.00	0.00
08/15/2019	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.016% 8/15/32 \$1 PV ON 28.7500 SHARES DUE 8/15/2019 \$0.00335/PV ON 8,682.30 PV DUE 8/15/19	0.0000	0.000000	28.75	0.00	0.00
08/15/2019	47788NAD0	INTEREST EARNED ON JOHN DEERE OWNER 1.490% 5/15/23 \$1 PV ON 1429.1600 SHARES DUE 8/15/2019 \$0.00124/PV ON 1,151,000.00 PV DUE 8/15/19	0.0000	0.000000	1,429.16	0.00	0.00
08/15/2019	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 782.1200 SHARES DUE 8/15/2019 \$0.00152/PV ON 515,683.75 PV DUE 8/15/19	0.0000	0.000000	782.12	0.00	0.00
08/15/2019	47788CAB8	INTEREST EARNED ON JOHN DEERE OWNER 2.420% 10/15/20 \$1 PV ON 952.7400 SHARES DUE 8/15/2019 \$0.00202/PV ON 472,434.77 PV DUE 8/15/19	0.0000	0.000000	952.74	0.00	0.00
08/15/2019	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 2970.3300 SHARES DUE 8/15/2019 \$0.00222/PV ON 1,340,000.00 PV DUE 8/15/19	0.0000	0.000000	2,970.33	0.00	0.00

**U.S. Bank
Transaction History
August 2019**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
08/15/2019	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 7754.3800 SHARES DUE 8/15/2019 \$0.00238/PV ON 3,265,000.00 PV DUE 8/15/19	0.0000	0.000000	7,754.38	0.00	0.00
08/15/2019	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 11883.6700 SHARES DUE 8/15/2019 \$0.00257/PV ON 4,630,000.00 PV DUE 8/15/19	0.0000	0.000000	11,883.67	0.00	0.00
08/15/2019	65478VAD9	INTEREST EARNED ON NISSAN AUTO 1.320% 1/15/21 \$1 PV ON 460.3100 SHARES DUE 8/15/2019 \$0.00110/PV ON 418,464.94 PV DUE 8/15/19	0.0000	0.000000	460.31	0.00	0.00
08/15/2019	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 3575.0800 SHARES DUE 8/15/2019 \$0.00146/PV ON 2,451,482.54 PV DUE 8/15/19	0.0000	0.000000	3,575.08	0.00	0.00
08/15/2019	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 9078.0000 SHARES DUE 8/15/2019 \$0.00255/PV ON 3,560,000.00 PV DUE 8/15/19	0.0000	0.000000	9,078.00	0.00	0.00
08/15/2019	89238BAB8	INTEREST EARNED ON TOYOTA AUTO 2.100% 10/15/20 \$1 PV ON 2434.4300 SHARES DUE 8/15/2019 \$0.00175/PV ON 1,391,106.63 PV DUE 8/15/19	0.0000	0.000000	2,434.43	0.00	0.00
08/15/2019	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 8525.3700 SHARES DUE 8/15/2019 \$0.00236/PV ON 3,615,000.00 PV DUE 8/15/19	0.0000	0.000000	8,525.37	0.00	0.00
08/15/2019	369550BA5	PAID ACCRUED INTEREST ON PURCHASE OF GENERAL DYNAMICS 2.875% 5/11/20	0.0000	0.000000	-15,013.89	0.00	0.00
08/15/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-49,353.8900	1.000000	49,353.89	-49,353.89	0.00
08/16/2019	3137EAEL9	INTEREST EARNED ON F H L M C M T N 2.375% 2/16/21 \$1 PV ON 750000.0000 SHARES DUE 8/16/2019	0.0000	0.000000	89,062.50	0.00	0.00
08/19/2019	3130A7CV5	INTEREST EARNED ON F H L B DEB 1.375% 2/18/21 \$1 PV ON 5365000.0000 SHARES DUE 8/18/2019	0.0000	0.000000	36,884.38	0.00	0.00
08/19/2019	43814RAC0	INTEREST EARNED ON HONDA AUTO 1.210% 12/18/20 \$1 PV ON 827.6200 SHARES DUE 8/18/2019 \$0.00101/PV ON 820,783.32 PV DUE 8/18/19	0.0000	0.000000	827.62	0.00	0.00
08/19/2019	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 3734.3500 SHARES DUE 8/18/2019 \$0.00149/PV ON 2,503,471.62 PV DUE 8/18/19	0.0000	0.000000	3,734.35	0.00	0.00
08/19/2019	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 10071.8800 SHARES DUE 8/18/2019 \$0.00229/PV ON 4,395,000.00 PV DUE 8/18/19	0.0000	0.000000	10,071.88	0.00	0.00
08/19/2019	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 4289.2500 SHARES DUE 8/18/2019 \$0.00251/PV ON 1,710,000.00 PV DUE 8/18/19	0.0000	0.000000	4,289.25	0.00	0.00
08/19/2019	62479MVK6	INTEREST EARNED ON MUFG BANK LTD NY BRAN C P 8/19/19 \$1 PV ON 11125000.0000 SHARES DUE 8/19/2019 11,125,000 PAR VALUE AT 100 %	0.0000	0.000000	43,572.92	0.00	0.00
08/19/2019	62479MVK6	INTEREST EARNED ON MUFG BANK LTD NY BRAN C P 8/19/19 \$1 PV ON 3290000.0000 SHARES DUE 8/19/2019 3,290,000 PAR VALUE AT 100 %	0.0000	0.000000	12,885.83	0.00	0.00
08/19/2019	69353RFB9	INTEREST EARNED ON PNC BANK NA MTN 2.625% 2/17/22 \$1 PV ON 1000000.0000 SHARES DUE 8/17/2019	0.0000	0.000000	13,125.00	0.00	0.00
08/19/2019	62479MVK6	MATURED PAR VALUE OF MUFG BANK LTD NY BRAN C P 8/19/19 11,125,000 PAR VALUE AT 100 %	-11,125,000.0000	1.000000	11,081,427.08	-11,081,427.08	0.00
08/19/2019	62479MVK6	MATURED PAR VALUE OF MUFG BANK LTD NY BRAN C P 8/19/19 3,290,000 PAR VALUE AT 100 %	-3,290,000.0000	1.000000	3,277,114.17	-3,277,114.17	0.00

**U.S. Bank
Transaction History
August 2019**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
08/20/2019	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 4.125% 12/20/26 \$1 PV ON 53.8900 SHARES DUE 8/20/2019 JULY GNMA DUE 8/20/19	0.0000	0.000000	53.89	0.00	0.00
08/20/2019	36225CC20	INTEREST EARNED ON G N M A I I #080088 3.875% 6/20/27 \$1 PV ON 49.8700 SHARES DUE 8/20/2019 JULY GNMA DUE 8/20/19	0.0000	0.000000	49.87	0.00	0.00
08/20/2019	36225CNM4	INTEREST EARNED ON G N M A I I #080395 3.875% 4/20/30 \$1 PV ON 21.5400 SHARES DUE 8/20/2019 JULY GNMA DUE 8/20/19	0.0000	0.000000	21.54	0.00	0.00
08/20/2019	36225CN28	INTEREST EARNED ON G N M A I I #080408 3.875% 5/20/30 \$1 PV ON 167.9300 SHARES DUE 8/20/2019 JULY GNMA DUE 8/20/19	0.0000	0.000000	167.93	0.00	0.00
08/20/2019	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.750% 7/20/34 \$1 PV ON 144.0200 SHARES DUE 8/20/2019 JULY GNMA DUE 8/20/19	0.0000	0.000000	144.02	0.00	0.00
08/20/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,850,032.4700	1.000000	1,850,032.47	-1,850,032.47	0.00
08/20/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-11,194,685.7100	1.000000	11,194,685.71	-11,194,685.71	0.00
08/21/2019	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 3970000.0000 SHARES DUE 8/21/2019	0.0000	0.000000	9,759.58	0.00	0.00
08/23/2019	037833BS8	INTEREST EARNED ON APPLE INC 2.250% 2/23/21 \$1 PV ON 4000000.0000 SHARES DUE 8/23/2019	0.0000	0.000000	45,000.00	0.00	0.00
08/26/2019	03215PFN4	INTEREST EARNED ON AMRESKO 6.88883% 6/25/29 \$1 PV ON 742.2800 SHARES DUE 8/25/2019 \$0.00574/PV ON 129,300.99 PV DUE 8/25/19	0.0000	0.000000	742.28	0.00	0.00
08/26/2019	06406HCZ0	INTEREST EARNED ON BANK OF NY MELLO MTN 2.150% 2/24/20 \$1 PV ON 1500000.0000 SHARES DUE 8/24/2019	0.0000	0.000000	16,125.00	0.00	0.00
08/26/2019	31398VJ98	INTEREST EARNED ON F H L M C MLTCL MTG 4.251% 1/25/20 \$1 PV ON 2635.0800 SHARES DUE 8/25/2019 \$0.00354/PV ON 743,847.19 PV DUE 8/25/19	0.0000	0.000000	2,635.08	0.00	0.00
08/26/2019	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3799.1600 SHARES DUE 8/25/2019 \$0.00542/PV ON 701,383.79 PV DUE 8/25/19	0.0000	0.000000	3,799.16	0.00	0.00
08/26/2019	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 56.2600 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	56.26	0.00	0.00
08/26/2019	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 427.9400 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	427.94	0.00	0.00
08/26/2019	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 991.8000 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	991.80	0.00	0.00
08/26/2019	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 397.1000 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	397.10	0.00	0.00
08/26/2019	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.5000 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	7.50	0.00	0.00
08/26/2019	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 679.4400 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	679.44	0.00	0.00
08/26/2019	31406XWT5	INTEREST EARNED ON F N M A #823358 4.722% 2/01/35 \$1 PV ON 433.4500 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	433.45	0.00	0.00

**U.S. Bank
Transaction History
August 2019**

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
08/26/2019	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 81.5300 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	81.53	0.00	0.00
08/26/2019	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 778.5700 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	778.57	0.00	0.00
08/26/2019	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 39.1800 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	39.18	0.00	0.00
08/26/2019	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 63.7500 SHARES DUE 8/25/2019 JULY FNMA DUE 8/25/19	0.0000	0.000000	63.75	0.00	0.00
08/26/2019	3135G0J20	INTEREST EARNED ON F N M A DEB 1.375% 2/26/21 \$1 PV ON 10000000.0000 SHARES DUE 8/26/2019	0.0000	0.000000	68,750.00	0.00	0.00
08/26/2019	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 1.113% 2/25/41 \$1 PV ON 478.2200 SHARES DUE 8/25/2019 \$0.00246/PV ON 194,792.45 PV DUE 8/25/19	0.0000	0.000000	478.22	0.00	0.00
08/27/2019	46625HKA7	INTEREST EARNED ON JPMORGAN CHASE CO 2.250% 1/23/20 \$1 PV ON 1500000.0000 SHARES DUE 8/26/2019 \$2.125 PER \$1000 ACCD INT (34 DAYS)	0.0000	0.000000	3,187.50	0.00	0.00
08/27/2019	46625HKA7	INTEREST EARNED ON JPMORGAN CHASE CO 2.250% 1/23/20 \$1 PV ON 2000000.0000 SHARES DUE 8/26/2019 \$2.125 PER \$1000 ACCD INT (34 DAYS)	0.0000	0.000000	4,250.00	0.00	0.00
08/27/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,529,752.9000	1.000000	3,529,752.90	-3,529,752.90	0.00
08/28/2019	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1248.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
08/28/2019	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1248.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	1,248.00	0.00
08/28/2019	912828UL2	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.375% 1/31/20	0.0000	0.000000	-5,230.98	0.00	0.00
08/28/2019	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1248.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	1,248.0000	0.000000	0.00	0.00	0.00
08/28/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-8,288,062.9000	1.000000	8,288,062.90	-8,288,062.90	0.00
08/28/2019	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 1248.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
TOTAL OTHER TRANSACTIONS			-48,404,811.8700		49,038,509.72	-48,348,353.12	0.00