

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

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
12/24/2019	06367BED7	PURCHASED PAR VALUE OF BANK OF MONTREAL C D 1.890% 5/21/20 /BMO CAPITAL MARKETS CORP/BONDS/1,000,000 PAR VALUE AT 100 %	1,000,000.0000	1.000000	-1,000,000.00	1,000,000.00	0.00
12/19/2019	06367BDS5	PURCHASED PAR VALUE OF BANK OF MONTREAL C D 2.000% 3/18/20 /RBC CAPITAL MARKETS, LLC/1,000,000 PAR VALUE AT 100.004948 %	1,000,000.0000	1.000049	-1,000,049.48	1,000,049.48	0.00
12/02/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,458,519.8000	1.000000	-5,458,519.80	5,458,519.80	0.00
12/03/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,788.5000	1.000000	-2,788.50	2,788.50	0.00
12/03/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,676.2900	1.000000	-3,676.29	3,676.29	0.00
12/06/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,375.0000	1.000000	-5,375.00	5,375.00	0.00
12/06/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	500,000.0000	1.000000	-500,000.00	500,000.00	0.00
12/09/2019	912828YH7	PURCHASED PAR VALUE OF U S TREASURY NT 1.500% 9/30/24 /J.P. MORGAN SECURITIES LLC/6,000,000 PAR VALUE AT 99.16015633 %	6,000,000.0000	0.991602	-5,949,609.38	5,949,609.38	0.00
12/11/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	37,500.0000	1.000000	-37,500.00	37,500.00	0.00
12/12/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	83,500.0000	1.000000	-83,500.00	83,500.00	0.00
12/13/2019	9128283J7	PURCHASED PAR VALUE OF U S TREASURY NT 2.125% 11/30/24 /GOLDMAN SACHS & CO. LLC/7,500,000 PAR VALUE AT 101.72265627 %	7,500,000.0000	1.017227	-7,629,199.22	7,629,199.22	0.00
12/16/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,088,240.6500	1.000000	-1,088,240.65	1,088,240.65	0.00
12/16/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	31,233.0000	1.000000	-31,233.00	31,233.00	0.00
12/18/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	637,012.6300	1.000000	-637,012.63	637,012.63	0.00
12/19/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	95,999,894.9600	1.000000	-95,999,894.96	95,999,894.96	0.00
12/19/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	137,500.0000	1.000000	-137,500.00	137,500.00	0.00
12/19/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	38,000,000.0000	1.000000	-38,000,000.00	38,000,000.00	0.00
12/20/2019	06367BDS5	PURCHASED PAR VALUE OF BANK OF MONTREAL C D 2.000% 3/18/20 /RBC CAPITAL MARKETS, LLC/8,000,000 PAR VALUE AT 100.00486625 %	8,000,000.0000	1.000049	-8,000,389.30	8,000,389.30	0.00
12/20/2019	313384RU5	PURCHASED PAR VALUE OF F H L B DISC NTS 1/14/20 /NOMURA SECURITIES INTERNATIONAL/1,200,000 PAR VALUE AT 99.8909725 %	1,200,000.0000	0.998910	-1,198,691.67	1,198,691.67	0.00
12/20/2019	313384SD2	PURCHASED PAR VALUE OF F H L B DISC NTS 1/23/20 /BARCLAYS CAPITAL INC. FIXED IN/5,000,000 PAR VALUE AT 99.8517222 %	5,000,000.0000	0.998517	-4,992,586.11	4,992,586.11	0.00
12/20/2019	313384SK6	PURCHASED PAR VALUE OF F H L B DISC NTS 1/29/20 /JEFFERIES LLC/4,500,000 PAR VALUE AT 99.82611111 %	4,500,000.0000	0.998261	-4,492,175.00	4,492,175.00	0.00
12/20/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,848.7300	1.000000	-3,848.73	3,848.73	0.00
12/23/2019	89114M2Z9	PURCHASED PAR VALUE OF TORONTO DOMINION C D 2.200% 1/23/20 /GOLDMAN SACHS & CO. LLC/2,000,000 PAR VALUE AT 100.0142825 %	2,000,000.0000	1.000143	-2,000,285.65	2,000,285.65	0.00
12/23/2019	912796RT8	PURCHASED PAR VALUE OF U S TREASURY BILL 1/02/20 /CITIGROUP GLOBAL MARKETS INC./7,500,000 PAR VALUE AT 99.95873613 %	7,500,000.0000	0.999587	-7,496,905.21	7,496,905.21	0.00
12/23/2019	912796WM7	PURCHASED PAR VALUE OF U S TREASURY BILL 1/07/20 /NOMURA SECURITIES INTERNATIONAL/7,500,000 PAR VALUE AT 99.93760413 %	7,500,000.0000	0.999376	-7,495,320.31	7,495,320.31	0.00

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12/23/2019	912796TH2	PURCHASED PAR VALUE OF U S TREASURY BILL 3/05/20 /WELLS FARGO SECURITIES, LLC/7,500,000 PAR VALUE AT 99.68932413 %	7,500,000.0000	0.996893	-7,476,699.31	7,476,699.31	0.00
12/23/2019	912828VJ6	PURCHASED PAR VALUE OF U S TREASURY NT 1.875% 6/30/20 /WELLS FARGO SECURITIES, LLC/15,000,000 PAR VALUE AT 100.14843753 %	15,000,000.0000	1.001484	-15,022,265.63	15,022,265.63	0.00
12/23/2019	9128283S7	PURCHASED PAR VALUE OF U S TREASURY NT 2.000% 1/31/20 /CITIGROUP GLOBAL MARKETS INC./5,000,000 PAR VALUE AT 100.0390626 %	5,000,000.0000	1.000391	-5,001,953.13	5,001,953.13	0.00
12/23/2019	9128283S7	PURCHASED PAR VALUE OF U S TREASURY NT 2.000% 1/31/20 /CITIGROUP GLOBAL MARKETS INC./5,000,000 PAR VALUE AT 100.0390626 %	5,000,000.0000	1.000391	-5,001,953.13	5,001,953.13	0.00
12/23/2019	9128283S7	PURCHASED PAR VALUE OF U S TREASURY NT 2.000% 1/31/20 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 100.0390626 %	5,000,000.0000	1.000391	-5,001,953.13	5,001,953.13	0.00
12/23/2019	912828VV9	PURCHASED PAR VALUE OF U S TREASURY NT 2.125% 8/31/20 /NOMURA SECURITIES INTERNATIONA/15,000,000 PAR VALUE AT 100.33203127 %	15,000,000.0000	1.003320	-15,049,804.69	15,049,804.69	0.00
12/24/2019	912828YH7	PURCHASED PAR VALUE OF U S TREASURY NT 1.500% 9/30/24 /MORGAN STANLEY & CO. LLC/8,000,000 PAR VALUE AT 98.87109375 %	8,000,000.0000	0.988711	-7,909,687.50	7,909,687.50	0.00
12/24/2019	912828L57	PURCHASED PAR VALUE OF U S TREASURY NT 1.750% 9/30/22 /BOFA SECURITIES, INC./FXD INC/7,000,000 PAR VALUE AT 100.21093757 %	7,000,000.0000	1.002109	-7,014,765.63	7,014,765.63	0.00
12/24/2019	9128283S7	PURCHASED PAR VALUE OF U S TREASURY NT 2.000% 1/31/20 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 100.0351562 %	5,000,000.0000	1.000352	-5,001,757.81	5,001,757.81	0.00
12/24/2019	9128283J7	PURCHASED PAR VALUE OF U S TREASURY NT 2.125% 11/30/24 /GOLDMAN SACHS & CO. LLC/9,000,000 PAR VALUE AT 101.71875 %	9,000,000.0000	1.017188	-9,154,687.50	9,154,687.50	0.00
12/24/2019	912828MP2	PURCHASED PAR VALUE OF U S TREASURY NT 3.625% 2/15/20 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 100.2734376 %	5,000,000.0000	1.002734	-5,013,671.88	5,013,671.88	0.00
12/26/2019	912828L32	PURCHASED PAR VALUE OF U S TREASURY NT 1.375% 8/31/20 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 99.8203126 %	5,000,000.0000	0.998203	-4,991,015.63	4,991,015.63	0.00
12/26/2019	912828XY1	PURCHASED PAR VALUE OF U S TREASURY NT 2.500% 6/30/20 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 100.4414062 %	5,000,000.0000	1.004414	-5,022,070.31	5,022,070.31	0.00
12/26/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	0.0700	1.000000	-0.07	0.07	0.00
12/26/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	100,634.4500	1.000000	-100,634.45	100,634.45	0.00
12/26/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	156,854.3400	1.000000	-156,854.34	156,854.34	0.00
12/27/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	14,628.0000	1.000000	-14,628.00	14,628.00	0.00
12/31/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	203,125.0000	1.000000	-203,125.00	203,125.00	0.00
12/31/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	146,875.0000	1.000000	-146,875.00	146,875.00	0.00
TOTAL ACQUISITIONS			290,311,206.4200		-290,528,703.03	290,528,703.03	0.00
DISPOSITIONS							
12/02/2019	73358WAG9	MATURED PAR VALUE OF PORT AUTH NY NJ 5.309% 12/01/19 2,440,000 PAR VALUE AT 100 %	-2,440,000.0000	1.000000	2,440,000.00	-2,507,633.89	-67,633.89
12/02/2019	912828G61	MATURED PAR VALUE OF U S TREASURY NT 1.500% 11/30/19 2,500,000 PAR VALUE AT 100 %	-2,500,000.0000	1.000000	2,500,000.00	-2,483,211.50	16,788.50

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12/06/2019	94988J5G8	MATURED PAR VALUE OF WELLS FARGO MTN VALUE AT 100 %	2.150% 12/06/19 500,000 PAR -500,000.0000	1.000000	500,000.00	-498,425.00	1,575.00
12/09/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,629,322.4900	1.000000	5,629,322.49	-5,629,322.49	0.00
12/13/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,634,860.0800	1.000000	7,634,860.08	-7,634,860.08	0.00
12/16/2019	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 FHLMC DUE 12/15/19	4.678% 1/01/28 NOVEMBER -10.5000	0.000000	10.50	-10.24	0.26
12/16/2019	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG	4.027% 8/15/32 -381.1000	0.000000	381.10	-381.50	-0.40
12/16/2019	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	1.820% 10/15/21 -28,285.3200	14.656796	28,285.32	-28,283.25	2.07
12/16/2019	47788CAC6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.660% 4/18/22 -89,079.4600	4.653959	89,079.46	-89,073.05	6.41
12/16/2019	47789JAB2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.850% 12/15/21 -250,228.2300	1.656776	250,228.23	-250,216.82	11.41
12/16/2019	65478VAD9	PAID DOWN PAR VALUE OF NISSAN AUTO	1.320% 1/15/21 -65,825.8800	6.298012	65,825.88	-65,298.76	527.12
12/16/2019	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO	1.750% 10/15/21 -153,480.3600	2.701142	153,480.36	-151,100.22	2,380.14
12/16/2019	89238BAB8	PAID DOWN PAR VALUE OF TOYOTA AUTO PAUYDOWN	2.100% 10/15/20 CMO FINAL -31,233.0000	0.000000	31,233.00	-31,229.81	3.19
12/16/2019	89239AAB9	PAID DOWN PAR VALUE OF TOYOTA AUTO	2.830% 10/15/21 -272,353.3400	1.522185	272,353.34	-272,328.61	24.73
12/18/2019	43814RAC0	PAID DOWN PAR VALUE OF HONDA AUTO	1.210% 12/18/20 -106,100.0400	0.000000	106,100.04	-104,935.43	1,164.61
12/18/2019	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO	1.790% 9/20/21 -164,004.9300	0.000000	164,004.93	-161,403.91	2,601.02
12/18/2019	43814WAB1	PAID DOWN PAR VALUE OF HONDA AUTO	2.750% 9/20/21 -350,163.5400	0.000000	350,163.54	-350,140.99	22.55
12/20/2019	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 DUE 12/20/19	4.125% 12/20/26 NOVEMBER GNMA -151.7000	0.000000	151.70	-154.21	-2.51
12/20/2019	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 DUE 12/20/19	3.875% 6/20/27 NOVEMBER GNMA -187.2300	0.000000	187.23	-191.33	-4.10
12/20/2019	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 DUE 12/20/19	3.875% 4/20/30 NOVEMBER GNMA -150.5600	0.000000	150.56	-149.19	1.37
12/20/2019	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 DUE 12/20/19	3.875% 5/20/30 NOVEMBER GNMA -1,851.6900	0.000000	1,851.69	-1,832.88	18.81
12/20/2019	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 DUE 12/20/19	3.250% 7/20/34 NOVEMBER GNMA -1,120.4300	0.000000	1,120.43	-1,119.73	0.70
12/20/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-10,683,452.7800	1.000000	10,683,452.78	-10,683,452.78	0.00
12/20/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-8,001,278.1900	1.000000	8,001,278.19	-8,001,278.19	0.00
12/23/2019	06417G5Q7	MATURED PAR VALUE OF BANK OF NOVA C D VALUE AT 100 %	2.610% 12/23/19 2,300,000 PAR -2,300,000.0000	1.000000	2,300,000.00	-2,300,614.40	-614.40
12/23/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-60,558,044.9200	1.000000	60,558,044.92	-60,558,044.92	0.00
12/23/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,972,473.7600	1.000000	1,972,473.76	-1,972,473.76	0.00
12/23/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,890,970.7200	1.000000	4,890,970.72	-4,890,970.72	0.00
12/24/2019	90331HNB5	FULL CALL PAR VALUE OF US BANK MTN	2.000% 1/24/20 /CALLS/ -2,000,000.0000	1.000000	2,000,000.00	-2,000,240.00	-240.00
12/24/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-8,102,958.0600	1.000000	8,102,958.06	-8,102,958.06	0.00

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12/24/2019	31846V567	SOLD 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
12/24/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-24,092,157.4100	1.000000	24,092,157.41	-24,092,157.41	0.00
12/26/2019	31398VJ98	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.251% 1/25/20	-156,100.7800	0.138540	156,100.78	-164,954.62	-8,853.84
12/26/2019	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-8,230.9000	0.000000	8,230.90	-9,321.49	-1,090.59
12/26/2019	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 NOVEMBER FNMA DUE 12/25/19	-137.0300	0.000000	137.03	-144.92	-7.89
12/26/2019	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 NOVEMBER FNMA DUE 12/25/19	-3,121.4100	0.000000	3,121.41	-3,355.52	-234.11
12/26/2019	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397 3.400% 11/01/20 NOVEMBER FNMA DUE 12/25/19	-754.2900	0.000000	754.29	-737.97	16.32
12/26/2019	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 NOVEMBER FNMA DUE 12/25/19	-1,647.8700	0.000000	1,647.87	-1,771.46	-123.59
12/26/2019	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 NOVEMBER FNMA DUE 12/25/19	-9.0700	0.000000	9.07	-9.75	-0.68
12/26/2019	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 NOVEMBER FNMA DUE 12/25/19	-5,800.0600	0.000000	5,800.06	-6,235.06	-435.00
12/26/2019	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 4.647% 2/01/35 NOVEMBER FNMA DUE 12/25/19	-477.4000	0.000000	477.40	-473.67	3.73
12/26/2019	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 NOVEMBER FNMA DUE 12/25/19	-82.7800	0.000000	82.78	-88.99	-6.21
12/26/2019	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 NOVEMBER FNMA DUE 12/25/19	-2,693.7800	0.000000	2,693.78	-2,895.81	-202.03
12/26/2019	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 NOVEMBER FNMA DUE 12/25/19	-120.8900	0.000000	120.89	-127.85	-6.96
12/26/2019	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 NOVEMBER FNMA DUE 12/25/19	-468.6300	0.000000	468.63	-495.62	-26.99
12/26/2019	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.825% 2/25/41	-3,091.1500	0.000000	3,091.15	-3,090.18	0.97
12/26/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-10,095,985.7800	1.000000	10,095,985.78	-10,095,985.78	0.00
TOTAL DISPOSITIONS			-154,098,847.5400		154,098,847.54	-154,153,181.82	-54,334.28
OTHER TRANSACTIONS							
12/02/2019	3135G0F73	INTEREST EARNED ON F N M A 1.500% 11/30/20 \$1 PV ON 7500000.0000 SHARES DUE 11/30/2019	0.0000	0.000000	56,250.00	0.00	0.00
12/02/2019	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 11/30/2019 INTEREST FROM 11/1/19 TO 11/30/19	0.0000	0.000000	2,788.50	0.00	0.00
12/02/2019	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 11/30/2019 INTEREST FROM 11/1/19 TO 11/30/19	0.0000	0.000000	3,676.29	0.00	0.00
12/02/2019	73358WAG9	INTEREST EARNED ON PORT AUTH NY NJ 5.309% 12/01/19 \$1 PV ON 2440000.0000 SHARES DUE 12/1/2019	0.0000	0.000000	64,769.80	0.00	0.00

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12/02/2019	912828XE5	INTEREST EARNED ON U S TREASURY NT 1.500% 5/31/20 \$1 PV ON 5000000.0000 SHARES DUE 11/30/2019	0.0000	0.000000	37,500.00	0.00	0.00
12/02/2019	912828G61	INTEREST EARNED ON U S TREASURY NT 1.500% 11/30/19 \$1 PV ON 2500000.0000 SHARES DUE 11/30/2019	0.0000	0.000000	18,750.00	0.00	0.00
12/02/2019	912828R69	INTEREST EARNED ON U S TREASURY NT 1.625% 5/31/23 \$1 PV ON 5000000.0000 SHARES DUE 11/30/2019	0.0000	0.000000	40,625.00	0.00	0.00
12/02/2019	912828U65	INTEREST EARNED ON U S TREASURY NT 1.750% 11/30/21 \$1 PV ON 7000000.0000 SHARES DUE 11/30/2019	0.0000	0.000000	61,250.00	0.00	0.00
12/02/2019	912828M80	INTEREST EARNED ON U S TREASURY NT 2.000% 11/30/22 \$1 PV ON 8000000.0000 SHARES DUE 11/30/2019	0.0000	0.000000	80,000.00	0.00	0.00
12/02/2019	912828U57	INTEREST EARNED ON U S TREASURY NT 2.125% 11/30/23 \$1 PV ON 15000000.0000 SHARES DUE 11/30/2019	0.0000	0.000000	159,375.00	0.00	0.00
12/06/2019	94988J5G8	INTEREST EARNED ON WELLS FARGO MTN 2.150% 12/06/19 \$1 PV ON 500000.0000 SHARES DUE 12/6/2019 ACCRUED INTEREST ON 12/6/2019 MATURITY	0.0000	0.000000	5,375.00	0.00	0.00
12/09/2019	313383QR5	INTEREST EARNED ON F H L B DEB 3.250% 6/09/23 \$1 PV ON 5000000.0000 SHARES DUE 12/9/2019	0.0000	0.000000	81,250.00	0.00	0.00
12/09/2019	3130A0F70	INTEREST EARNED ON F H L B DEB 3.375% 12/08/23 \$1 PV ON 10000000.0000 SHARES DUE 12/8/2019	0.0000	0.000000	168,750.00	0.00	0.00
12/09/2019	69353RFL7	INTEREST EARNED ON PNC BANK NA MTN 3.500% 6/08/23 \$1 PV ON 5000000.0000 SHARES DUE 12/8/2019	0.0000	0.000000	87,500.00	0.00	0.00
12/09/2019	912828YH7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.500% 9/30/24	0.0000	0.000000	-17,213.11	0.00	0.00
12/11/2019	313379RB7	INTEREST EARNED ON F H L B DEB 1.875% 6/11/21 \$1 PV ON 4000000.0000 SHARES DUE 12/11/2019	0.0000	0.000000	37,500.00	0.00	0.00
12/12/2019	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11856.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
12/12/2019	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11856.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	11,856.00	0.00
12/12/2019	313383HU8	INTEREST EARNED ON F H L B DEB 1.750% 6/12/20 \$1 PV ON 5000000.0000 SHARES DUE 12/12/2019	0.0000	0.000000	43,750.00	0.00	0.00
12/12/2019	89114QCA4	INTEREST EARNED ON TORONTO DOMINION MTN 2.650% 6/12/24 \$1 PV ON 3000000.0000 SHARES DUE 12/12/2019	0.0000	0.000000	39,750.00	0.00	0.00
12/12/2019	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11856.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	11,856.0000	0.000000	0.00	0.00	0.00
12/12/2019	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11856.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
12/13/2019	912828J7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.125% 11/30/24	0.0000	0.000000	-5,660.86	0.00	0.00
12/16/2019	02587AAJ3	INTEREST EARNED ON AMERICAN EXPRESS 1.930% 9/15/22 \$1 PV ON 10084.2400 SHARES DUE 12/15/2019 \$0.00161/PV ON 6,270,000.00 PV DUE 12/15/19	0.0000	0.000000	10,084.24	0.00	0.00
12/16/2019	3130A1XJ2	INTEREST EARNED ON F H L B 2.875% 6/14/24 \$1 PV ON 11110000.0000 SHARES DUE 12/14/2019	0.0000	0.000000	159,706.25	0.00	0.00

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12/16/2019	31348SWZ3	INTEREST EARNED ON F H L M C #786064 4.678% 1/01/28 \$1 PV ON 7.0300 SHARES DUE 12/15/2019 OCTOBER FHLMC DUE 12/15/19	0.0000	0.000000	7.03	0.00	0.00
12/16/2019	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.027% 8/15/32 \$1 PV ON 24.0100 SHARES DUE 12/15/2019 \$0.00336/PV ON 7,155.25 PV DUE 12/15/19	0.0000	0.000000	24.01	0.00	0.00
12/16/2019	43815NAB0	INTEREST EARNED ON HONDA AUTO 1.900% 4/15/22 \$1 PV ON 5589.1500 SHARES DUE 12/15/2019 \$0.00158/PV ON 3,530,000.00 PV DUE 12/15/19	0.0000	0.000000	5,589.15	0.00	0.00
12/16/2019	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 534.3600 SHARES DUE 12/15/2019 \$0.00152/PV ON 352,321.54 PV DUE 12/15/19	0.0000	0.000000	534.36	0.00	0.00
12/16/2019	477870AB5	INTEREST EARNED ON JOHN DEERE OWNER 2.280% 5/16/22 \$1 PV ON 5320.0000 SHARES DUE 12/15/2019 \$0.00190/PV ON 2,800,000.00 PV DUE 12/15/19	0.0000	0.000000	5,320.00	0.00	0.00
12/16/2019	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 2665.0400 SHARES DUE 12/15/2019 \$0.00222/PV ON 1,202,272.32 PV DUE 12/15/19	0.0000	0.000000	2,665.04	0.00	0.00
12/16/2019	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 7162.7200 SHARES DUE 12/15/2019 \$0.00238/PV ON 3,015,882.88 PV DUE 12/15/19	0.0000	0.000000	7,162.72	0.00	0.00
12/16/2019	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 11883.6700 SHARES DUE 12/15/2019 \$0.00257/PV ON 4,630,000.00 PV DUE 12/15/19	0.0000	0.000000	11,883.67	0.00	0.00
12/16/2019	65478VAD9	INTEREST EARNED ON NISSAN AUTO 1.320% 1/15/21 \$1 PV ON 111.9100 SHARES DUE 12/15/2019 \$0.00110/PV ON 101,736.92 PV DUE 12/15/19	0.0000	0.000000	111.91	0.00	0.00
12/16/2019	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 2503.5200 SHARES DUE 12/15/2019 \$0.00146/PV ON 1,716,703.80 PV DUE 12/15/19	0.0000	0.000000	2,503.52	0.00	0.00
12/16/2019	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 6730.8700 SHARES DUE 12/15/2019 \$0.00161/PV ON 4,185,000.00 PV DUE 12/15/19	0.0000	0.000000	6,730.87	0.00	0.00
12/16/2019	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 9078.0000 SHARES DUE 12/15/2019 \$0.00255/PV ON 3,560,000.00 PV DUE 12/15/19	0.0000	0.000000	9,078.00	0.00	0.00
12/16/2019	89238BAB8	INTEREST EARNED ON TOYOTA AUTO 2.100% 10/15/20 \$1 PV ON 54.6600 SHARES DUE 12/15/2019 \$0.00175/PV ON 31,233.00 PV DUE 12/15/19	0.0000	0.000000	54.66	0.00	0.00
12/16/2019	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 7141.0300 SHARES DUE 12/15/2019 \$0.00236/PV ON 3,027,995.80 PV DUE 12/15/19	0.0000	0.000000	7,141.03	0.00	0.00
12/18/2019	43814RAC0	INTEREST EARNED ON HONDA AUTO 1.210% 12/18/20 \$1 PV ON 337.9400 SHARES DUE 12/18/2019 \$0.00101/PV ON 335,148.93 PV DUE 12/18/19	0.0000	0.000000	337.94	0.00	0.00
12/18/2019	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 2631.6500 SHARES DUE 12/18/2019 \$0.00149/PV ON 1,764,236.43 PV DUE 12/18/19	0.0000	0.000000	2,631.65	0.00	0.00
12/18/2019	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 9485.2800 SHARES DUE 12/18/2019 \$0.00229/PV ON 4,139,028.61 PV DUE 12/18/19	0.0000	0.000000	9,485.28	0.00	0.00
12/18/2019	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 4289.2500 SHARES DUE 12/18/2019 \$0.00251/PV ON 1,710,000.00 PV DUE 12/18/19	0.0000	0.000000	4,289.25	0.00	0.00
12/19/2019		CASH RECEIPT INCOMING WIRES RECEIVED FROM BANC OF CALIF 12/19/19	0.0000	0.000000	97,000,000.00	0.00	0.00
12/19/2019		CASH RECEIPT INCOMING WIRES RECEIVED FROM BANC OF CALIF 12/19/19	0.0000	0.000000	38,000,000.00	0.00	0.00
12/19/2019	3137EAEN5	INTEREST EARNED ON F H L M C 2.750% 6/19/23 \$1 PV ON 10000000.0000 SHARES DUE 12/19/2019	0.0000	0.000000	137,500.00	0.00	0.00

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12/19/2019	06367BDS5	PAID ACCRUED INTEREST ON PURCHASE OF BANK OF MONTREAL C D 2.000% 3/18/20	0.0000	0.000000	-55.56	0.00	0.00
12/20/2019	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 4.125% 12/20/26 \$1 PV ON 50.2100 SHARES DUE 12/20/2019 NOVEMBER GNMA DUE 12/20/19	0.0000	0.000000	50.21	0.00	0.00
12/20/2019	36225CC20	INTEREST EARNED ON G N M A I I #080088 3.875% 6/20/27 \$1 PV ON 40.4000 SHARES DUE 12/20/2019 NOVEMBER GNMA DUE 12/20/19	0.0000	0.000000	40.40	0.00	0.00
12/20/2019	36225CNM4	INTEREST EARNED ON G N M A I I #080395 3.875% 4/20/30 \$1 PV ON 20.5900 SHARES DUE 12/20/2019 NOVEMBER GNMA DUE 12/20/19	0.0000	0.000000	20.59	0.00	0.00
12/20/2019	36225CN28	INTEREST EARNED ON G N M A I I #080408 3.875% 5/20/30 \$1 PV ON 156.0500 SHARES DUE 12/20/2019 NOVEMBER GNMA DUE 12/20/19	0.0000	0.000000	156.05	0.00	0.00
12/20/2019	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.250% 7/20/34 \$1 PV ON 119.8700 SHARES DUE 12/20/2019 NOVEMBER GNMA DUE 12/20/19	0.0000	0.000000	119.87	0.00	0.00
12/20/2019	06367BDS5	PAID ACCRUED INTEREST ON PURCHASE OF BANK OF MONTREAL C D 2.000% 3/18/20	0.0000	0.000000	-888.89	0.00	0.00
12/23/2019	06417G5Q7	INTEREST EARNED ON BANK OF NOVA C D 2.610% 12/23/19 \$1 PV ON 2300000.0000 SHARES DUE 12/23/2019 INTEREST ON 12/23/19 MATURITY	0.0000	0.000000	46,023.00	0.00	0.00
12/23/2019	3135G0U35	INTEREST EARNED ON F N M A 2.750% 6/22/21 \$1 PV ON 7500000.0000 SHARES DUE 12/22/2019	0.0000	0.000000	103,125.00	0.00	0.00
12/23/2019	3135G0D75	INTEREST EARNED ON F N M A DEB 1.500% 6/22/20 \$1 PV ON 5000000.0000 SHARES DUE 12/22/2019	0.0000	0.000000	37,500.00	0.00	0.00
12/23/2019	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 9759.5800 SHARES DUE 12/21/2019 \$0.00246/PV ON 3,970,000.00 PV DUE 12/21/19	0.0000	0.000000	9,759.58	0.00	0.00
12/23/2019	89114M2Z9	PAID ACCRUED INTEREST ON PURCHASE OF TORONTO DOMINION C D 2.200% 1/23/20	0.0000	0.000000	-18,211.11	0.00	0.00
12/23/2019	912828VJ6	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.875% 6/30/20	0.0000	0.000000	-134,510.87	0.00	0.00
12/23/2019	9128283S7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.000% 1/31/20	0.0000	0.000000	-39,402.17	0.00	0.00
12/23/2019	9128283S7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.000% 1/31/20	0.0000	0.000000	-39,402.17	0.00	0.00
12/23/2019	9128283S7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.000% 1/31/20	0.0000	0.000000	-39,402.17	0.00	0.00
12/23/2019	912828VV9	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.125% 8/31/20	0.0000	0.000000	-99,828.30	0.00	0.00
12/24/2019	166764AH3	INTEREST EARNED ON CHEVRON CORP 3.191% 6/24/23 \$1 PV ON 3500000.0000 SHARES DUE 12/24/2019	0.0000	0.000000	55,842.50	0.00	0.00
12/24/2019	90331HNB5	INTEREST EARNED ON US BANK MTN 2.000% 1/24/20 \$1 PV ON 2000000.0000 SHARES DUE 12/24/2019	0.0000	0.000000	16,666.60	0.00	0.00
12/24/2019	912828YH7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.500% 9/30/24	0.0000	0.000000	-27,868.85	0.00	0.00
12/24/2019	912828L57	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.750% 9/30/22	0.0000	0.000000	-28,449.45	0.00	0.00
12/24/2019	9128283S7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.000% 1/31/20	0.0000	0.000000	-39,673.91	0.00	0.00
12/24/2019	9128283J7	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.125% 11/30/24	0.0000	0.000000	-12,540.98	0.00	0.00
12/24/2019	912828MP2	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 3.625% 2/15/20	0.0000	0.000000	-64,521.06	0.00	0.00

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12/26/2019	03215PFN4	INTEREST EARNED ON AMRESCO 2.73625% 6/25/29 \$1 PV ON 271.3900 SHARES DUE 12/26/2019 \$0.00228/PV ON 119,021.64 PV DUE 12/26/19	0.0000	0.000000	271.39	0.00	0.00
12/26/2019	31398VJ98	INTEREST EARNED ON F H L M C MLTCL MTG 4.251% 1/25/20 \$1 PV ON 753.5600 SHARES DUE 12/25/2019 \$0.00354/PV ON 212,720.33 PV DUE 12/25/19	0.0000	0.000000	753.56	0.00	0.00
12/26/2019	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3677.4200 SHARES DUE 12/25/2019 \$0.00542/PV ON 678,909.17 PV DUE 12/25/19	0.0000	0.000000	3,677.42	0.00	0.00
12/26/2019	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 54.1800 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	54.18	0.00	0.00
12/26/2019	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 396.2400 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	396.24	0.00	0.00
12/26/2019	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 951.7300 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	951.73	0.00	0.00
12/26/2019	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 372.6100 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	372.61	0.00	0.00
12/26/2019	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.3500 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	7.35	0.00	0.00
12/26/2019	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 632.7500 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	632.75	0.00	0.00
12/26/2019	31406XWT5	INTEREST EARNED ON F N M A #823358 4.647% 2/01/35 \$1 PV ON 419.7300 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	419.73	0.00	0.00
12/26/2019	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 74.0000 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	74.00	0.00	0.00
12/26/2019	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 726.5600 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	726.56	0.00	0.00
12/26/2019	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 36.1400 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	36.14	0.00	0.00
12/26/2019	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 59.6700 SHARES DUE 12/25/2019 NOVEMBER FNMA DUE 12/25/19	0.0000	0.000000	59.67	0.00	0.00
12/26/2019	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.825% 2/25/41 \$1 PV ON 359.4200 SHARES DUE 12/25/2019 \$0.00199/PV ON 180,610.99 PV DUE 12/25/19	0.0000	0.000000	359.42	0.00	0.00
12/26/2019	90331HNB5	INTEREST EARNED ON US BANK MTN 2.000% 1/24/20 \$1 PV ON 2000000.0000 SHARES DUE 12/24/2019 ADDITIONAL ACCRUED INTEREST ON 12/24/19 FULL CALL	0.0000	0.000000	0.07	0.00	0.00
12/26/2019	931142EK5	INTEREST EARNED ON WALMART INC 3.400% 6/26/23 \$1 PV ON 3880000.0000 SHARES DUE 12/26/2019	0.0000	0.000000	65,960.00	0.00	0.00
12/26/2019	912828L32	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.375% 8/31/20	0.0000	0.000000	-22,098.21	0.00	0.00
12/26/2019	912828XY1	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.500% 6/30/20	0.0000	0.000000	-60,801.63	0.00	0.00
12/27/2019	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 13312.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
12/27/2019	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 13312.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	13,312.00	0.00

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12/27/2019	02665WCZ2	INTEREST EARNED ON AMERICAN HONDA MTN 2.400% 6/27/24 \$1 PV ON 1219000.0000 SHARES DUE 12/27/2019	0.0000	0.000000	14,628.00	0.00	0.00
12/27/2019	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 13312.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	13,312.0000	0.000000	0.00	0.00	0.00
12/27/2019	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 13312.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
12/31/2019	912828XW5	INTEREST EARNED ON U S TREASURY NT 1.750% 6/30/22 \$1 PV ON 5000000.0000 SHARES DUE 12/31/2019	0.0000	0.000000	43,750.00	0.00	0.00
12/31/2019	912828VJ6	INTEREST EARNED ON U S TREASURY NT 1.875% 6/30/20 \$1 PV ON 15000000.0000 SHARES DUE 12/31/2019	0.0000	0.000000	140,625.00	0.00	0.00
12/31/2019	912828XX3	INTEREST EARNED ON U S TREASURY NT 2.000% 6/30/24 \$1 PV ON 5000000.0000 SHARES DUE 12/31/2019	0.0000	0.000000	50,000.00	0.00	0.00
12/31/2019	912828N30	INTEREST EARNED ON U S TREASURY NT 2.125% 12/31/22 \$1 PV ON 5000000.0000 SHARES DUE 12/31/2019	0.0000	0.000000	53,125.00	0.00	0.00
12/31/2019	912828XY1	INTEREST EARNED ON U S TREASURY NT 2.500% 6/30/20 \$1 PV ON 5000000.0000 SHARES DUE 12/31/2019	0.0000	0.000000	62,500.00	0.00	0.00
TOTAL OTHER TRANSACTIONS			25,168.0000		136,429,855.49	25,168.00	0.00