

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

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
08/04/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	233.6300	1.000000	-233.63	233.63	0.00
08/04/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	299.0400	1.000000	-299.04	299.04	0.00
08/05/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	62,500.0000	1.000000	-62,500.00	62,500.00	0.00
08/06/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	85,050.0000	1.000000	-85,050.00	85,050.00	0.00
08/07/2020	912796UC1	PURCHASED PAR VALUE OF U S TREASURY BILL 1/28/21 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 99.94925 %	5,000,000.0000	0.999493	-4,997,462.50	4,997,462.50	0.00
08/07/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	32,500.0000	1.000000	-32,500.00	32,500.00	0.00
08/10/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	23,598.7500	1.000000	-23,598.75	23,598.75	0.00
08/12/2020	912796UC1	PURCHASED PAR VALUE OF U S TREASURY BILL 1/28/21 /NOMURA SECURITIES INTERNATIONA/2,750,000 PAR VALUE AT 99.94836109 %	2,750,000.0000	0.999484	-2,748,579.93	2,748,579.93	0.00
08/12/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	91,484.5900	1.000000	-91,484.59	91,484.59	0.00
08/17/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,930,235.7800	1.000000	-1,930,235.78	1,930,235.78	0.00
08/17/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	788.7100	1.000000	-788.71	788.71	0.00
08/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	36,884.3800	1.000000	-36,884.38	36,884.38	0.00
08/18/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	622,943.0200	1.000000	-622,943.02	622,943.02	0.00
08/20/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,849.9700	1.000000	-1,849.97	1,849.97	0.00
08/21/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,914,180.3100	1.000000	-4,914,180.31	4,914,180.31	0.00
08/24/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	45,000.0000	1.000000	-45,000.00	45,000.00	0.00
08/25/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	14,036.8700	1.000000	-14,036.87	14,036.87	0.00
08/25/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	820,789.3800	1.000000	-820,789.38	820,789.38	0.00
08/26/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	68,750.0000	1.000000	-68,750.00	68,750.00	0.00
08/27/2020	3135G05X7	PURCHASED PAR VALUE OF F N M A 0.375% 8/25/25 /BARCLAYS CAPITAL INC. FIXED IN/7,945,000 PAR VALUE AT 99.532 %	7,945,000.0000	0.995320	-7,907,817.40	7,907,817.40	0.00
08/27/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	13,000,000.0000	1.000000	-13,000,000.00	13,000,000.00	0.00
08/31/2020	912796XE4	PURCHASED PAR VALUE OF U S TREASURY BILL 2/25/21 /NOMURA SECURITIES INTERNATIONA/5,000,000 PAR VALUE AT 99.9446222 %	5,000,000.0000	0.999446	-4,997,231.11	4,997,231.11	0.00
08/31/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	37,354,375.0000	1.000000	-37,354,375.00	37,354,375.00	0.00
08/31/2020	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	162,500.0000	1.000000	-162,500.00	162,500.00	0.00
TOTAL ACQUISITIONS			79,962,999.4300		-79,919,090.37	79,919,090.37	0.00
DISPOSITIONS							
08/07/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,997,462.5000	1.000000	4,997,462.50	-4,997,462.50	0.00
08/12/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-2,748,579.9300	1.000000	2,748,579.93	-2,748,579.93	0.00
08/17/2020	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 3.846% 1/01/28 JULY FHLMC DUE 8/15/20	-10.7300	0.000000	10.73	-10.47	0.26
08/17/2020	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.020% 8/15/32	-120.6000	0.000000	120.60	-120.73	-0.13
08/17/2020	43815NAB0	PAID DOWN PAR VALUE OF HONDA AUTO 1.900% 4/15/22	-305,359.6800	0.000000	305,359.68	-305,338.30	21.38

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08/17/2020	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	1.820% 10/15/21	-24,281.8000	0.000000	24,281.80	-24,280.02	1.78	
08/17/2020	477870AB5	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.280% 5/16/22	-234,157.1100	0.000000	234,157.11	-234,156.22	0.89	
08/17/2020	47788CAC6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.660% 4/18/22	-77,806.1100	0.000000	77,806.11	-77,800.52	5.59	
08/17/2020	47789JAB2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	2.850% 12/15/21	-271,977.5000	0.000000	271,977.50	-271,965.10	12.40	
08/17/2020	47788EAC2	PAID DOWN PAR VALUE OF JOHN DEERE OWNER	3.080% 11/15/22	-249,194.8900	0.000000	249,194.89	-249,176.00	18.89	
08/17/2020	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO	1.750% 10/15/21	-135,105.6300	0.000000	135,105.63	-133,010.44	2,095.19	
08/17/2020	65479GAD1	PAID DOWN PAR VALUE OF NISSAN AUTO	3.060% 3/15/23	-228,272.6800	0.000000	228,272.68	-228,265.28	7.40	
08/17/2020	89239AAB9	PAID DOWN PAR VALUE OF TOYOTA AUTO	2.830% 10/15/21	-261,006.6500	0.000000	261,006.65	-260,982.95	23.70	
08/18/2020	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO	1.790% 9/20/21	-140,314.5200	0.000000	140,314.52	-138,089.22	2,225.30	
08/18/2020	43814WAB1	PAID DOWN PAR VALUE OF HONDA AUTO	2.750% 9/20/21	-357,366.6800	0.000000	357,366.68	-357,343.67	23.01	
08/18/2020	43814UAG4	PAID DOWN PAR VALUE OF HONDA AUTO	3.010% 5/18/22	-118,280.5300	0.000000	118,280.53	-118,277.95	2.58	
08/20/2020	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023	3.125% 12/20/26 JULY 8/20/20	GNMA DUE	-168.5000	0.000000	168.50	-171.28	-2.78
08/20/2020	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088	2.875% 6/20/27 JULY 8/20/20	GNMA DUE	-137.5600	0.000000	137.56	-140.57	-3.01
08/20/2020	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395	2.875% 4/20/30 JULY 8/20/20	GNMA DUE	-40.7500	0.000000	40.75	-40.38	0.37
08/20/2020	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408	2.875% 5/20/30 JULY 8/20/20	GNMA DUE	-347.6300	0.000000	347.63	-344.10	3.53
08/20/2020	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965	3.250% 7/20/34 JULY 8/20/20	GNMA DUE	-897.3900	0.000000	897.39	-896.83	0.56
08/21/2020	43815HAC1	PAID DOWN PAR VALUE OF HONDA AUTO	2.950% 8/22/22	-250,431.4900	0.000000	250,431.49	-250,397.13	34.36	
08/21/2020	404280BF5	PURCHASE OFFER PAR VALUE OF HSBC HOLDINGS PLC	2.650% 1/05/22 /TENDER/PURCHASE OFFER/TENDER OFFER PAID AT \$1031.40 PER \$1000	-4,500,000.0000	1.031400	4,641,300.00	-4,429,980.00	211,320.00	
08/25/2020	9127963Q0	MATURED PAR VALUE OF U S TREASURY BILL	8/25/20 800,000 PAR VALUE AT 100 %	-800,000.0000	1.000000	799,825.16	-799,825.16	0.00	
08/25/2020	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG	6.500% 9/25/43	-10,766.0500	0.000000	10,766.05	-12,192.55	-1,426.50	
08/25/2020	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179	4.500% 4/01/28 JULY 8/25/20	FNMA DUE	-128.9100	0.000000	128.91	-136.34	-7.43
08/25/2020	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969	5.000% 9/01/35 JULY 8/25/20	FNMA DUE	-1,365.5600	0.000000	1,365.56	-1,467.98	-102.42
08/25/2020	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397	3.400% 11/01/20 JULY 8/25/20	FNMA DUE	-734.1500	0.000000	734.15	-718.26	15.89
08/25/2020	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580	5.000% 6/01/36 JULY 8/25/20	FNMA DUE	-1,201.1000	0.000000	1,201.10	-1,291.18	-90.08
08/25/2020	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678	5.000% 10/01/33 JULY 8/25/20	FNMA DUE	-9.4400	0.000000	9.44	-10.15	-0.71
08/25/2020	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971	5.000% 3/01/35 JULY 8/25/20	FNMA DUE	-3,898.3800	0.000000	3,898.38	-4,190.76	-292.38

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08/25/2020	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 8/25/20	3.674% 2/01/35 JULY	FNMA DUE	-858.4000	0.000000	858.40	-851.69 6.71	
08/25/2020	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 8/25/20	5.000% 7/01/35 JULY	FNMA DUE	-581.4700	0.000000	581.47	-625.08 -43.61	
08/25/2020	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 8/25/20	5.000% 7/01/36 JULY	FNMA DUE	-4,900.0400	0.000000	4,900.04	-5,267.54 -367.50	
08/25/2020	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 8/25/20	4.500% 6/01/29 JULY	FNMA DUE	-154.6200	0.000000	154.62	-163.53 -8.91	
08/25/2020	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 8/25/20	4.500% 4/01/29 JULY	FNMA DUE	-292.0300	0.000000	292.03	-308.85 -16.82	
08/25/2020	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC	2.472% 2/25/41		-3,157.3500	0.000000	3,157.35	-3,156.36 0.99	
08/27/2020	912796XG9	MATURED PAR VALUE OF U S TREASURY BILL AT 100 %	8/27/20 13,000,000 PAR VALUE		-13,000,000.0000	1.000000	12,995,164.01	-12,995,164.01 0.00	
08/27/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z			-7,907,817.4000	1.000000	7,907,817.40	-7,907,817.40 0.00	
08/31/2020	459052E28	MATURED PAR VALUE OF INTL BK DISC NTS 100 %	8/31/20 5,000,000 PAR VALUE AT		-5,000,000.0000	1.000000	5,000,000.00	-4,993,483.33 6,516.67	
08/31/2020	912828L32	MATURED PAR VALUE OF U S TREASURY NT VALUE AT 100 %	1.375% 8/31/20 15,000,000 PAR		-15,000,000.0000	1.000000	15,000,000.00	-14,977,929.69 22,070.31	
08/31/2020	912828VV9	MATURED PAR VALUE OF U S TREASURY NT VALUE AT 100 %	2.125% 8/31/20 15,000,000 PAR		-15,000,000.0000	1.000000	15,000,000.00	-15,049,804.69 -49,804.69	
08/31/2020	9128284Y3	MATURED PAR VALUE OF U S TREASURY NT AT 100 %	2.625% 8/31/20 7,000,000 PAR VALUE		-7,000,000.0000	1.000000	7,000,000.00	-7,042,382.81 -42,382.81	
08/31/2020	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z			-49,997,231.1100	1.000000	49,997,231.11	-49,997,231.11 0.00	
TOTAL DISPOSITIONS					-128,634,416.8700		128,770,706.04	-128,620,848.06	149,857.98

OTHER TRANSACTIONS

08/03/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 7/31/2020 INTEREST FROM 7/1/20 TO 7/31/20			0.0000	0.000000	233.63	0.00 0.00
08/03/2020	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 7/31/2020 INTEREST FROM 7/1/20 TO 7/31/20			0.0000	0.000000	299.04	0.00 0.00
08/05/2020	3135G0V34	INTEREST EARNED ON F N M A SHARES DUE 8/5/2020	2.500% 2/05/24 \$1 PV ON 5000000.0000		0.0000	0.000000	62,500.00	0.00 0.00
08/06/2020	44932HAH6	INTEREST EARNED ON IBM CREDIT CORP SHARES DUE 8/6/2020	3.000% 2/06/23 \$1 PV ON 5670000.0000		0.0000	0.000000	85,050.00	0.00 0.00
08/07/2020	06406RAA5	INTEREST EARNED ON BANK OF NY MTN SHARES DUE 8/7/2020	2.600% 2/07/22 \$1 PV ON 2500000.0000		0.0000	0.000000	32,500.00	0.00 0.00
08/10/2020	594918BP8	INTEREST EARNED ON MICROSOFT CORP SHARES DUE 8/8/2020	1.550% 8/08/21 \$1 PV ON 3045000.0000		0.0000	0.000000	23,598.75	0.00 0.00
08/12/2020	3137EAEP0	INTEREST EARNED ON F H L M C SHARES DUE 8/12/2020	1.500% 2/12/25 \$1 PV ON 12335000.0000		0.0000	0.000000	91,484.59	0.00 0.00

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08/13/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 27768.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
08/13/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 27768.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	27,768.00	0.00
08/13/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 27768.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	27,768.0000	0.000000	0.00	0.00	0.00
08/13/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 27768.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
08/17/2020	3137EAE19	INTEREST EARNED ON F H L M C M T N 2.375% 2/16/21 \$1 PV ON 7500000.0000 SHARES DUE 8/16/2020	0.0000	0.000000	89,062.50	0.00	0.00
08/17/2020	31348SWZ3	INTEREST EARNED ON F H L M C #786064 3.846% 1/01/28 \$1 PV ON 5.3200 SHARES DUE 8/15/2020 JUNE FHLMC DUE 8/15/20	0.0000	0.000000	5.32	0.00	0.00
08/17/2020	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.020% 8/15/32 \$1 PV ON 16.9100 SHARES DUE 8/15/2020 \$0.00335/PV ON 5,044.65 PV DUE 8/15/20	0.0000	0.000000	16.91	0.00	0.00
08/17/2020	43815NAB0	INTEREST EARNED ON HONDA AUTO 1.900% 4/15/22 \$1 PV ON 4391.8900 SHARES DUE 8/15/2020 \$0.00158/PV ON 2,773,821.76 PV DUE 8/15/20	0.0000	0.000000	4,391.89	0.00	0.00
08/17/2020	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 94.7300 SHARES DUE 8/15/2020 \$0.00152/PV ON 62,458.45 PV DUE 8/15/20	0.0000	0.000000	94.73	0.00	0.00
08/17/2020	477870AB5	INTEREST EARNED ON JOHN DEERE OWNER 2.280% 5/16/22 \$1 PV ON 3103.9500 SHARES DUE 8/15/2020 \$0.00190/PV ON 1,633,657.76 PV DUE 8/15/20	0.0000	0.000000	3,103.95	0.00	0.00
08/17/2020	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 1187.2500 SHARES DUE 8/15/2020 \$0.00222/PV ON 535,600.52 PV DUE 8/15/20	0.0000	0.000000	1,187.25	0.00	0.00
08/17/2020	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 2141.1000 SHARES DUE 8/15/2020 \$0.00238/PV ON 901,515.39 PV DUE 8/15/20	0.0000	0.000000	2,141.10	0.00	0.00
08/17/2020	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 8668.4400 SHARES DUE 8/15/2020 \$0.00257/PV ON 3,377,316.47 PV DUE 8/15/20	0.0000	0.000000	8,668.44	0.00	0.00
08/17/2020	58770FAC6	INTEREST EARNED ON MERCEDES BENZ AUTO 1.840% 12/15/22 \$1 PV ON 3143.3300 SHARES DUE 8/15/2020 \$0.00153/PV ON 2,050,000.00 PV DUE 8/15/20	0.0000	0.000000	3,143.33	0.00	0.00
08/17/2020	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 807.2000 SHARES DUE 8/15/2020 \$0.00146/PV ON 553,511.01 PV DUE 8/15/20	0.0000	0.000000	807.20	0.00	0.00
08/17/2020	65479JAD5	INTEREST EARNED ON NISSAN AUTO 1.930% 7/15/24 \$1 PV ON 6730.8700 SHARES DUE 8/15/2020 \$0.00161/PV ON 4,185,000.00 PV DUE 8/15/20	0.0000	0.000000	6,730.87	0.00	0.00
08/17/2020	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 8387.5300 SHARES DUE 8/15/2020 \$0.00255/PV ON 3,289,225.91 PV DUE 8/15/20	0.0000	0.000000	8,387.53	0.00	0.00
08/17/2020	69353RFB9	INTEREST EARNED ON PNC BANK NA MTN 2.625% 2/17/22 \$1 PV ON 1000000.0000 SHARES DUE 8/17/2020	0.0000	0.000000	13,125.00	0.00	0.00
08/17/2020	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 2213.8900 SHARES DUE 8/15/2020 \$0.00236/PV ON 938,751.31 PV DUE 8/15/20	0.0000	0.000000	2,213.89	0.00	0.00
08/17/2020	89237VAB5	INTEREST EARNED ON TOYOTA AUTO RECV 0.264% 10/15/24 \$1 PV ON 651.2000 SHARES DUE 8/15/2020 \$0.00022/PV ON 2,960,000.00 PV DUE 8/15/20	0.0000	0.000000	651.20	0.00	0.00

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08/18/2020	3130A7CV5	INTEREST EARNED ON F H L B DEB 1.375% 2/18/21 \$1 PV ON 5365000.0000 SHARES DUE 8/18/2020	0.0000	0.000000	36,884.38	0.00	0.00
08/18/2020	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 873.1800 SHARES DUE 8/18/2020 \$0.00149/PV ON 585,371.12 PV DUE 8/18/20	0.0000	0.000000	873.18	0.00	0.00
08/18/2020	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 3190.2900 SHARES DUE 8/18/2020 \$0.00229/PV ON 1,392,127.21 PV DUE 8/18/20	0.0000	0.000000	3,190.29	0.00	0.00
08/18/2020	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 2917.8200 SHARES DUE 8/18/2020 \$0.00251/PV ON 1,163,249.67 PV DUE 8/18/20	0.0000	0.000000	2,917.82	0.00	0.00
08/20/2020	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 3.125% 12/20/26 \$1 PV ON 33.7200 SHARES DUE 8/20/2020 JULY GNMA DUE 8/20/20	0.0000	0.000000	33.72	0.00	0.00
08/20/2020	36225CC20	INTEREST EARNED ON G N M A I I #080088 2.875% 6/20/27 \$1 PV ON 23.0100 SHARES DUE 8/20/2020 JULY GNMA DUE 8/20/20	0.0000	0.000000	23.01	0.00	0.00
08/20/2020	36225CNM4	INTEREST EARNED ON G N M A I I #080395 2.875% 4/20/30 \$1 PV ON 12.7100 SHARES DUE 8/20/2020 JULY GNMA DUE 8/20/20	0.0000	0.000000	12.71	0.00	0.00
08/20/2020	36225CN28	INTEREST EARNED ON G N M A I I #080408 2.875% 5/20/30 \$1 PV ON 93.7200 SHARES DUE 8/20/2020 JULY GNMA DUE 8/20/20	0.0000	0.000000	93.72	0.00	0.00
08/20/2020	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.250% 7/20/34 \$1 PV ON 94.9800 SHARES DUE 8/20/2020 JULY GNMA DUE 8/20/20	0.0000	0.000000	94.98	0.00	0.00
08/21/2020	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 7211.3200 SHARES DUE 8/21/2020 \$0.00246/PV ON 2,933,419.30 PV DUE 8/21/20	0.0000	0.000000	7,211.32	0.00	0.00
08/21/2020	404280BF5	INTEREST EARNED ON HSBC HOLDINGS PLC 2.650% 1/05/22 \$1 PV ON 4500000.0000 SHARES DUE 8/18/2020 \$3.38611 PER \$1000 ACCD INT (46 DAYS)	0.0000	0.000000	15,237.50	0.00	0.00
08/24/2020	037833BS8	INTEREST EARNED ON APPLE INC 2.250% 2/23/21 \$1 PV ON 4000000.0000 SHARES DUE 8/23/2020	0.0000	0.000000	45,000.00	0.00	0.00
08/25/2020	03215PFN4	INTEREST EARNED ON AMRESCO 1.07458% 6/25/29 \$1 PV ON 106.5800 SHARES DUE 8/25/2020 \$0.00090/PV ON 119,021.64 PV DUE 8/25/20	0.0000	0.000000	106.58	0.00	0.00
08/25/2020	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3270.8200 SHARES DUE 8/25/2020 \$0.00542/PV ON 603,845.16 PV DUE 8/25/20	0.0000	0.000000	3,270.82	0.00	0.00
08/25/2020	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 45.2700 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	45.27	0.00	0.00
08/25/2020	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 351.2300 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	351.23	0.00	0.00
08/25/2020	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 965.9300 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	965.93	0.00	0.00
08/25/2020	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 328.4300 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	328.43	0.00	0.00
08/25/2020	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.0400 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	7.04	0.00	0.00
08/25/2020	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 526.6100 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	526.61	0.00	0.00

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

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
08/25/2020	31406XWT5	INTEREST EARNED ON F N M A #823358 3.674% 2/01/35 \$1 PV ON 287.7200 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	287.72	0.00	0.00
08/25/2020	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 67.6500 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	67.65	0.00	0.00
08/25/2020	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 633.5100 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	633.51	0.00	0.00
08/25/2020	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 30.1100 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	30.11	0.00	0.00
08/25/2020	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 48.9500 SHARES DUE 8/25/2020 JULY FNMA DUE 8/25/20	0.0000	0.000000	48.95	0.00	0.00
08/25/2020	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 108.9000 SHARES DUE 8/25/2020 \$0.00071/PV ON 153,441.53 PV DUE 8/25/20	0.0000	0.000000	108.90	0.00	0.00
08/25/2020	9127963Q0	INTEREST EARNED ON U S TREASURY BILL 8/25/20 \$1 PV ON 800000.0000 SHARES DUE 8/25/2020 800,000 PAR VALUE AT 100 %	0.0000	0.000000	174.84	0.00	0.00
08/26/2020	3135G0J20	INTEREST EARNED ON F N M A DEB 1.375% 2/26/21 \$1 PV ON 10000000.0000 SHARES DUE 8/26/2020	0.0000	0.000000	68,750.00	0.00	0.00
08/27/2020	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 31720.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
08/27/2020	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 31720.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	31,720.00	0.00
08/27/2020	912796XG9	INTEREST EARNED ON U S TREASURY BILL 8/27/20 \$1 PV ON 13000000.0000 SHARES DUE 8/27/2020 13,000,000 PAR VALUE AT 100 %	0.0000	0.000000	4,835.99	0.00	0.00
08/27/2020	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 31720.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	31,720.0000	0.000000	0.00	0.00	0.00
08/27/2020	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 31720.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
08/31/2020		CASH DISBURSEMENT PAID TO BANC OF CALIFORNIA OUTGOING DOMESTIC WIRE PER DIR DTD 8/26/2020	0.0000	0.000000	-50,000,000.00	0.00	0.00
08/31/2020	912828L32	INTEREST EARNED ON U S TREASURY NT 1.375% 8/31/20 \$1 PV ON 15000000.0000 SHARES DUE 8/31/2020	0.0000	0.000000	103,125.00	0.00	0.00
08/31/2020	912828L24	INTEREST EARNED ON U S TREASURY NT 1.875% 8/31/22 \$1 PV ON 6000000.0000 SHARES DUE 8/31/2020	0.0000	0.000000	56,250.00	0.00	0.00
08/31/2020	912828W48	INTEREST EARNED ON U S TREASURY NT 2.125% 2/29/24 \$1 PV ON 10000000.0000 SHARES DUE 8/31/2020	0.0000	0.000000	106,250.00	0.00	0.00
08/31/2020	912828VV9	INTEREST EARNED ON U S TREASURY NT 2.125% 8/31/20 \$1 PV ON 15000000.0000 SHARES DUE 8/31/2020	0.0000	0.000000	159,375.00	0.00	0.00
08/31/2020	9128284Y3	INTEREST EARNED ON U S TREASURY NT 2.625% 8/31/20 \$1 PV ON 7000000.0000 SHARES DUE 8/31/2020	0.0000	0.000000	91,875.00	0.00	0.00
TOTAL OTHER TRANSACTIONS			59,488.0000		-48,851,615.67	59,488.00	0.00