

U.S. Bank
Transaction History
07/01/2019 Thru 07/31/2019

Entry Date	CUSIP Id	Explanation	Units	Price	Net Cash Amt	Cost	Gain/Loss
ACQUISITIONS							
07/01/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,113,125.0000	1.000000	-2,113,125.00	2,113,125.00	0.00
07/02/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	12,397.2400	1.000000	-12,397.24	12,397.24	0.00
07/02/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	34,814.0700	1.000000	-34,814.07	34,814.07	0.00
07/05/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	89,625.0000	1.000000	-89,625.00	89,625.00	0.00
07/08/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	53,087.7200	1.000000	-53,087.72	53,087.72	0.00
07/12/2019	02665WCZ2	PURCHASED PAR VALUE OF AMERICAN HONDA MTN SECURITIES LLC/1,219,000 PAR VALUE AT 99.577 %	1,219,000.0000	0.995770	-1,213,843.63	1,213,843.63	0.00
07/12/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,130,000.0000	1.000000	-1,130,000.00	1,130,000.00	0.00
07/12/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,943.7500	1.000000	-4,943.75	4,943.75	0.00
07/12/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	298,478.6200	1.000000	-298,478.62	298,478.62	0.00
07/15/2019	912828XX3	PURCHASED PAR VALUE OF U S TREASURY NT SECURITIES LLC/5,000,000 PAR VALUE AT 100.5742188 %	5,000,000.0000	1.005742	-5,028,710.94	5,028,710.94	0.00
07/15/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	14,083.3600	1.000000	-14,083.36	14,083.36	0.00
07/16/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	217,968.1200	1.000000	-217,968.12	217,968.12	0.00
07/18/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,473.6200	1.000000	-7,473.62	7,473.62	0.00
07/18/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	368,080.0400	1.000000	-368,080.04	368,080.04	0.00
07/19/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	146,875.0000	1.000000	-146,875.00	146,875.00	0.00
07/22/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	133,436.4600	1.000000	-133,436.46	133,436.46	0.00
07/23/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	16,875.0000	1.000000	-16,875.00	16,875.00	0.00
07/23/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	93,750.0000	1.000000	-93,750.00	93,750.00	0.00
07/24/2019	477870AB5	PURCHASED PAR VALUE OF JOHN DEERE OWNER MARKETS, LLC/2,800,000 PAR VALUE AT 99.99962 %	2,800,000.0000	0.999996	-2,799,989.36	2,799,989.36	0.00
07/25/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	100,248.5000	1.000000	-100,248.50	100,248.50	0.00
07/25/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	144,986.2600	1.000000	-144,986.26	144,986.26	0.00
07/26/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	100,000.0000	1.000000	-100,000.00	100,000.00	0.00
07/29/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	13,702.5000	1.000000	-13,702.50	13,702.50	0.00
07/29/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,890,000.0000	1.000000	-1,890,000.00	1,890,000.00	0.00
07/29/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	113,875.0000	1.000000	-113,875.00	113,875.00	0.00
07/30/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	10,750.0000	1.000000	-10,750.00	10,750.00	0.00
07/31/2019	313384MD8	PURCHASED PAR VALUE OF F H L B DISC NTS SECURITIES, LLC/2,500,000 PAR VALUE AT 99.6702224 %	2,500,000.0000	0.996702	-2,491,755.56	2,491,755.56	0.00
07/31/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	76,203,125.0000	1.000000	-76,203,125.00	76,203,125.00	0.00
07/31/2019	31846V567	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,194,375.0000	1.000000	-5,194,375.00	5,194,375.00	0.00
TOTAL ACQUISITIONS			100,025,075.2600		-100,040,374.75	100,040,374.75	0.00

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DISPOSITIONS							
07/01/2019	912828WS5	MATURED PAR VALUE OF U S TREASURY NT 1.625% 6/30/19 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	2,000,000.00	-1,996,861.44	3,138.56
07/08/2019	31398VJ98	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.251% 1/25/20	-54,896.1900	0.003221	54,896.19	-58,009.83	-3,113.64
07/08/2019	31398VJ98	PAID DOWN-RV PAR VALUE OF F H L M C MLTCL MTG 4.251% 1/25/20 RATE CHANGE 6/25/19	1,808.4700	0.000000	-1,808.47	1,911.04	102.57
07/12/2019	25468PDL7	MATURED PAR VALUE OF WALT DISNEY MTN 0.875% 7/12/19 1,130,000 PAR VALUE AT 100 %	-1,130,000.0000	1.000000	1,130,000.00	-1,114,812.80	15,187.20
07/12/2019	02665WAH4	SOLD PAR VALUE OF AMERICAN HONDA MTN 2.250% 8/15/19 /PERSHING LLC/1,500,000 PAR VALUE AT 99.984 %	-1,500,000.0000	0.999840	1,499,760.00	-1,514,655.00	-14,895.00
07/15/2019	31348SWZ3	PAID DOWN PAR VALUE OF F H L M C #786064 4.677% 1/01/28 JUNE FHLMC DUE 7/15/19	-24.6700	0.000000	24.67	-24.07	0.60
07/15/2019	3133TCE95	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.016% 8/15/32	-532.8500	0.000000	532.85	-533.41	-0.56
07/15/2019	43814QAC2	PAID DOWN PAR VALUE OF HONDA AUTO 1.390% 4/15/20 CMO FINAL PAYDOWN	-6,808.6400	0.000000	6,808.64	-6,808.51	0.13
07/15/2019	47788BAD6	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 1.820% 10/15/21	-31,420.2200	12.419054	31,420.22	-31,417.92	2.30
07/15/2019	47788CAB8	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.420% 10/15/20	-124,097.1500	3.144387	124,097.15	-123,845.08	252.07
07/15/2019	65478VAD9	PAID DOWN PAR VALUE OF NISSAN AUTO 1.320% 1/15/21	-80,576.8400	4.842699	80,576.84	-79,931.60	645.24
07/15/2019	65477UAD2	PAID DOWN PAR VALUE OF NISSAN AUTO 1.500% 9/15/21 CMO FINAL PAYDOWN	-217,968.1200	0.000000	217,968.12	-216,605.82	1,362.30
07/15/2019	65478GAD2	PAID DOWN PAR VALUE OF NISSAN AUTO 1.750% 10/15/21	-173,517.4600	2.248819	173,517.46	-170,826.58	2,690.88
07/15/2019	89238BAB8	PAID DOWN PAR VALUE OF TOYOTA AUTO 2.100% 10/15/20	-333,070.3700	1.171552	333,070.37	-333,036.33	34.04
07/15/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,213,772.7800	1.000000	4,213,772.78	-4,213,772.78	0.00
07/18/2019	43814RAC0	PAID DOWN PAR VALUE OF HONDA AUTO 1.210% 12/18/20	-128,232.7900	0.000000	128,232.79	-126,825.23	1,407.56
07/18/2019	43814PAC4	PAID DOWN PAR VALUE OF HONDA AUTO 1.790% 9/20/21	-188,638.4700	0.000000	188,638.47	-185,646.78	2,991.69
07/22/2019	36225CAZ9	PAID DOWN PAR VALUE OF G N M A I I #080023 4.125% 12/20/26 JUNE GNMA DUE 7/20/19	-1,074.9000	0.000000	1,074.90	-1,092.66	-17.76
07/22/2019	36225CC20	PAID DOWN PAR VALUE OF G N M A I I #080088 3.625% 6/20/27 JUNE GNMA DUE 7/20/19	-1,306.6000	0.000000	1,306.60	-1,335.18	-28.58
07/22/2019	36225CNM4	PAID DOWN PAR VALUE OF G N M A I I #080395 3.625% 4/20/30 JUNE GNMA DUE 7/20/19	-158.0800	0.000000	158.08	-156.65	1.43
07/22/2019	36225CN28	PAID DOWN PAR VALUE OF G N M A I I #080408 3.625% 5/20/30 JUNE GNMA DUE 7/20/19	-1,152.2200	0.000000	1,152.22	-1,140.52	11.70
07/22/2019	36225DCB8	PAID DOWN PAR VALUE OF G N M A I I #080965 3.750% 7/20/34 JUNE GNMA DUE 7/20/19	-1,098.2400	0.000000	1,098.24	-1,097.55	0.69
07/24/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-2,799,989.3600	1.000000	2,799,989.36	-2,799,989.36	0.00
07/25/2019	03215PFN4	PAID DOWN PAR VALUE OF AMRESKO 3.14513% 6/25/29	-4,442.3000	0.000000	4,442.30	-3,335.89	1,106.41

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07/25/2019	31398VJ98	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.251% 1/25/20	-85,346.9400	0.000000	85,346.94	-90,187.71	-4,840.77
07/25/2019	31394JY35	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 6.500% 9/25/43	-8,120.9900	0.000000	8,120.99	-9,197.02	-1,076.03
07/25/2019	31371NUC7	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 JUNE FNMA DUE 7/25/19	-150.7800	0.000000	150.78	-159.46	-8.68
07/25/2019	31376KT22	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 JUNE FNMA DUE 7/25/19	-1,239.7900	0.000000	1,239.79	-1,332.77	-92.98
07/25/2019	31381PDA3	PAID DOWN PAR VALUE OF F N M A #466397 3.400% 11/01/20 JUNE FNMA DUE 7/25/19	-739.8600	0.000000	739.86	-723.85	16.01
07/25/2019	31403DJZ3	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 JUNE FNMA DUE 7/25/19	-1,195.7000	0.000000	1,195.70	-1,285.38	-89.68
07/25/2019	31403GXF4	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 JUNE FNMA DUE 7/25/19	-8.8600	0.000000	8.86	-9.52	-0.66
07/25/2019	31406PQY8	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 JUNE FNMA DUE 7/25/19	-2,095.9000	0.000000	2,095.90	-2,253.09	-157.19
07/25/2019	31406XWT5	PAID DOWN PAR VALUE OF F N M A #823358 4.722% 2/01/35 JUNE FNMA DUE 7/25/19	-437.8000	0.000000	437.80	-434.38	3.42
07/25/2019	31407BXH7	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 JUNE FNMA DUE 7/25/19	-86.3000	0.000000	86.30	-92.77	-6.47
07/25/2019	31410F4V4	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 JUNE FNMA DUE 7/25/19	-3,239.4100	0.000000	3,239.41	-3,482.37	-242.96
07/25/2019	3138EG6F6	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 JUNE FNMA DUE 7/25/19	-201.7200	0.000000	201.72	-213.34	-11.62
07/25/2019	31417YAY3	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 JUNE FNMA DUE 7/25/19	-385.7000	0.000000	385.70	-407.92	-22.22
07/25/2019	31397QRE0	PAID DOWN PAR VALUE OF F N M A GTD REMIC 1.113% 2/25/41	-2,626.6000	0.000000	2,626.60	-2,625.78	0.82
07/25/2019	78445JAA5	PAID DOWN PAR VALUE OF S L M A 4.12559% 4/25/23	-669.6900	0.000000	669.69	-666.97	2.72
07/29/2019	69353REX2	MATURED PAR VALUE OF PNC BANK MTN 1.450% 7/29/19 1,890,000 PAR VALUE AT 100 %	-1,890,000.0000	1.000000	1,890,000.00	-1,872,668.70	17,331.30
07/31/2019	313384JV2	MATURED PAR VALUE OF F H L B DISC NTS 7/31/19 5,500,000 PAR VALUE AT 100 %	-5,500,000.0000	1.000000	5,461,946.11	-5,461,946.11	0.00
07/31/2019	912828TH3	MATURED PAR VALUE OF U S TREASURY NT 0.875% 7/31/19 15,000,000 PAR VALUE AT 100 %	-15,000,000.0000	1.000000	15,000,000.00	-14,874,023.44	125,976.56
07/31/2019	9128282K5	MATURED PAR VALUE OF U S TREASURY NT 1.375% 7/31/19 35,000,000 PAR VALUE AT 100 %	-35,000,000.0000	1.000000	35,000,000.00	-34,810,156.26	189,843.74
07/31/2019	912828WW6	MATURED PAR VALUE OF U S TREASURY NT 1.625% 7/31/19 20,000,000 PAR VALUE AT 100 %	-20,000,000.0000	1.000000	20,000,000.00	-19,923,437.51	76,562.49
07/31/2019	912828WW6	MATURED PAR VALUE OF U S TREASURY NT 1.625% 7/31/19 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	5,000,000.00	-5,012,388.70	-12,388.70

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07/31/2019	31846V567	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-74,491,755.5600	1.000000	74,491,755.56	-74,491,755.56	0.00
TOTAL DISPOSITIONS			-169,979,271.3800		169,940,977.49	-169,539,298.56	401,678.93
OTHER TRANSACTIONS							
07/01/2019	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 6/30/2019 INTEREST FROM 6/1/19 TO 6/30/19	0.0000	0.000000	12,397.24	0.00	0.00
07/01/2019	31846V567	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 6/30/2019 INTEREST FROM 6/1/19 TO 6/30/19	0.0000	0.000000	34,814.07	0.00	0.00
07/01/2019	912828WS5	INTEREST EARNED ON U S TREASURY NT 1.625% 6/30/19 \$1 PV ON 2000000.0000 SHARES DUE 6/30/2019	0.0000	0.000000	16,250.00	0.00	0.00
07/01/2019	912828XW5	INTEREST EARNED ON U S TREASURY NT 1.750% 6/30/22 \$1 PV ON 5000000.0000 SHARES DUE 6/30/2019	0.0000	0.000000	43,750.00	0.00	0.00
07/01/2019	912828N30	INTEREST EARNED ON U S TREASURY NT 2.125% 12/31/22 \$1 PV ON 5000000.0000 SHARES DUE 6/30/2019	0.0000	0.000000	53,125.00	0.00	0.00
07/05/2019	3135G0S38	INTEREST EARNED ON F N M A 2.000% 1/05/22 \$1 PV ON 3000000.0000 SHARES DUE 7/5/2019	0.0000	0.000000	30,000.00	0.00	0.00
07/05/2019	404280BF5	INTEREST EARNED ON HSBC HOLDINGS PLC 2.650% 1/05/22 \$1 PV ON 4500000.0000 SHARES DUE 7/5/2019	0.0000	0.000000	59,625.00	0.00	0.00
07/08/2019	31398VJ98	INTEREST EARNED ON F H L M C MLTCL MTG 4.251% 1/25/20 \$1 PV ON 3131.8900 SHARES DUE 6/25/2019 \$0.00354/PV ON 884,090.32 PV DUE 6/25/19	0.0000	0.000000	3,131.89	0.00	0.00
07/08/2019	31398VJ98	INTEREST EARNED ON F H L M C MLTCL MTG 4.251% 1/25/20 \$1 PV ON 3131.8900 SHARES DUE 6/25/2019 RATE CHANGE 6/25/19	0.0000	0.000000	-3,131.89	0.00	0.00
07/11/2019	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12688.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/11/2019	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12688.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	12,688.00	0.00
07/11/2019	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12688.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	12,688.0000	0.000000	0.00	0.00	0.00
07/11/2019	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12688.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/12/2019	25468PDL7	INTEREST EARNED ON WALT DISNEY MTN 0.875% 7/12/19 \$1 PV ON 1130000.0000 SHARES DUE 7/12/2019 INTEREST ON 7/12/19 MATURITY	0.0000	0.000000	4,943.75	0.00	0.00
07/12/2019	02665WCZ2	PAID ACCRUED INTEREST ON PURCHASE OF AMERICAN HONDA MTN 2.400% 6/27/24	0.0000	0.000000	-1,219.00	0.00	0.00
07/12/2019	02665WAH4	RECEIVED ACCRUED INTEREST ON SALE OF AMERICAN HONDA MTN 2.250% 8/15/19	0.0000	0.000000	13,781.25	0.00	0.00
07/15/2019	02587AAJ3	INTEREST EARNED ON AMERICAN EXPRESS 1.930% 9/15/22 \$1 PV ON 10084.2400 SHARES DUE 7/15/2019 \$0.00161/PV ON 6,270,000.00 PV DUE 7/15/19	0.0000	0.000000	10,084.24	0.00	0.00

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07/15/2019	02665WCJ8	INTEREST EARNED ON AMERICAN HONDA MTN 3.450% 7/14/23 \$1 PV ON 845000.0000 SHARES DUE 7/14/2019	0.0000	0.000000	14,576.25	0.00	0.00
07/15/2019	31348SWZ3	INTEREST EARNED ON F H L M C #786064 4.677% 1/01/28 \$1 PV ON 7.4000 SHARES DUE 7/15/2019 MAY FHLMC DUE 7/15/19	0.0000	0.000000	7.40	0.00	0.00
07/15/2019	3133TCE95	INTEREST EARNED ON F H L M C MLTCL MTG 4.016% 8/15/32 \$1 PV ON 30.8400 SHARES DUE 7/15/2019 \$0.00335/PV ON 9,215.15 PV DUE 7/15/19	0.0000	0.000000	30.84	0.00	0.00
07/15/2019	43814QAC2	INTEREST EARNED ON HONDA AUTO 1.390% 4/15/20 \$1 PV ON 7.8900 SHARES DUE 7/15/2019 \$0.00116/PV ON 6,808.64 PV DUE 7/15/19	0.0000	0.000000	7.89	0.00	0.00
07/15/2019	47788NAD0	INTEREST EARNED ON JOHN DEERE OWNER 1.490% 5/15/23 \$1 PV ON 1429.1600 SHARES DUE 7/15/2019 \$0.00124/PV ON 1,151,000.00 PV DUE 7/15/19	0.0000	0.000000	1,429.16	0.00	0.00
07/15/2019	47788BAD6	INTEREST EARNED ON JOHN DEERE OWNER 1.820% 10/15/21 \$1 PV ON 829.7700 SHARES DUE 7/15/2019 \$0.00152/PV ON 547,103.97 PV DUE 7/15/19	0.0000	0.000000	829.77	0.00	0.00
07/15/2019	47788CAB8	INTEREST EARNED ON JOHN DEERE OWNER 2.420% 10/15/20 \$1 PV ON 1203.0100 SHARES DUE 7/15/2019 \$0.00202/PV ON 596,531.92 PV DUE 7/15/19	0.0000	0.000000	1,203.01	0.00	0.00
07/15/2019	47788CAC6	INTEREST EARNED ON JOHN DEERE OWNER 2.660% 4/18/22 \$1 PV ON 2970.3300 SHARES DUE 7/15/2019 \$0.00222/PV ON 1,340,000.00 PV DUE 7/15/19	0.0000	0.000000	2,970.33	0.00	0.00
07/15/2019	47789JAB2	INTEREST EARNED ON JOHN DEERE OWNER 2.850% 12/15/21 \$1 PV ON 7754.3800 SHARES DUE 7/15/2019 \$0.00238/PV ON 3,265,000.00 PV DUE 7/15/19	0.0000	0.000000	7,754.38	0.00	0.00
07/15/2019	47788EAC2	INTEREST EARNED ON JOHN DEERE OWNER 3.080% 11/15/22 \$1 PV ON 11883.6700 SHARES DUE 7/15/2019 \$0.00257/PV ON 4,630,000.00 PV DUE 7/15/19	0.0000	0.000000	11,883.67	0.00	0.00
07/15/2019	65478VAD9	INTEREST EARNED ON NISSAN AUTO 1.320% 1/15/21 \$1 PV ON 548.9500 SHARES DUE 7/15/2019 \$0.00110/PV ON 499,041.78 PV DUE 7/15/19	0.0000	0.000000	548.95	0.00	0.00
07/15/2019	65477UAD2	INTEREST EARNED ON NISSAN AUTO 1.500% 9/15/21 \$1 PV ON 272.4600 SHARES DUE 7/15/2019 \$0.00125/PV ON 217,968.12 PV DUE 7/15/19	0.0000	0.000000	272.46	0.00	0.00
07/15/2019	65478GAD2	INTEREST EARNED ON NISSAN AUTO 1.750% 10/15/21 \$1 PV ON 3828.1200 SHARES DUE 7/15/2019 \$0.00146/PV ON 2,625,000.00 PV DUE 7/15/19	0.0000	0.000000	3,828.12	0.00	0.00
07/15/2019	65479GAD1	INTEREST EARNED ON NISSAN AUTO 3.060% 3/15/23 \$1 PV ON 9078.0000 SHARES DUE 7/15/2019 \$0.00255/PV ON 3,560,000.00 PV DUE 7/15/19	0.0000	0.000000	9,078.00	0.00	0.00
07/15/2019	89238BAB8	INTEREST EARNED ON TOYOTA AUTO 2.100% 10/15/20 \$1 PV ON 3017.3100 SHARES DUE 7/15/2019 \$0.00175/PV ON 1,724,177.00 PV DUE 7/15/19	0.0000	0.000000	3,017.31	0.00	0.00
07/15/2019	89239AAB9	INTEREST EARNED ON TOYOTA AUTO 2.830% 10/15/21 \$1 PV ON 8525.3700 SHARES DUE 7/15/2019 \$0.00236/PV ON 3,615,000.00 PV DUE 7/15/19	0.0000	0.000000	8,525.37	0.00	0.00
07/15/2019	912828WU0	INTEREST EARNED ON U S TREASURY I P S 0.125% 7/15/24 \$1 PV ON 11203608.0000 SHARES DUE 7/15/2019	0.0000	0.000000	7,002.26	0.00	0.00
07/15/2019	912828XX3	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.000% 6/30/24	0.0000	0.000000	-4,076.09	0.00	0.00
07/18/2019	43814RAC0	INTEREST EARNED ON HONDA AUTO 1.210% 12/18/20 \$1 PV ON 956.9200 SHARES DUE 7/18/2019 \$0.00101/PV ON 949,016.11 PV DUE 7/18/19	0.0000	0.000000	956.92	0.00	0.00
07/18/2019	43814PAC4	INTEREST EARNED ON HONDA AUTO 1.790% 9/20/21 \$1 PV ON 4015.7300 SHARES DUE 7/18/2019 \$0.00149/PV ON 2,692,110.09 PV DUE 7/18/19	0.0000	0.000000	4,015.73	0.00	0.00

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07/18/2019	43814WAB1	INTEREST EARNED ON HONDA AUTO 2.750% 9/20/21 \$1 PV ON 10071.8800 SHARES DUE 7/18/2019 \$0.00229/PV ON 4,395,000.00 PV DUE 7/18/19	0.0000	0.000000	10,071.88	0.00	0.00
07/18/2019	43814UAG4	INTEREST EARNED ON HONDA AUTO 3.010% 5/18/22 \$1 PV ON 4289.2500 SHARES DUE 7/18/2019 \$0.00251/PV ON 1,710,000.00 PV DUE 7/18/19	0.0000	0.000000	4,289.25	0.00	0.00
07/18/2019	4581X0CW6	INTEREST EARNED ON INTER AMER DEV BK 2.125% 1/18/22 \$1 PV ON 3000000.0000 SHARES DUE 7/18/2019	0.0000	0.000000	31,875.00	0.00	0.00
07/18/2019	525ESC0Y6	Unknown LEHMAN BRTH HLD ESC PARTIAL LIQUIDATING DISTRIBUTION PAID @ 2.87/SHARE	0.0000	0.000000	5,744.23	-5,744.23	0.00
07/18/2019	525ESCIB7	Unknown LEHMAN BRTH MTN ES 0.00001% 1/24/13 PARTIAL LIQUIDATING DISTRIBUTION PAID @ 2.88/SHARE	0.0000	0.000000	1,729.39	-1,729.39	0.00
07/19/2019	3135G0T94	INTEREST EARNED ON F N M A DEB 2.375% 1/19/23 \$1 PV ON 5000000.0000 SHARES DUE 7/19/2019	0.0000	0.000000	59,375.00	0.00	0.00
07/19/2019	89114QC48	INTEREST EARNED ON TORONTO MTN 3.500% 7/19/23 \$1 PV ON 5000000.0000 SHARES DUE 7/19/2019	0.0000	0.000000	87,500.00	0.00	0.00
07/22/2019	36225CAZ9	INTEREST EARNED ON G N M A I I #080023 4.125% 12/20/26 \$1 PV ON 57.5800 SHARES DUE 7/20/2019 JUNE GNMA DUE 7/20/19	0.0000	0.000000	57.58	0.00	0.00
07/22/2019	36225CC20	INTEREST EARNED ON G N M A I I #080088 3.625% 6/20/27 \$1 PV ON 50.6000 SHARES DUE 7/20/2019 JUNE GNMA DUE 7/20/19	0.0000	0.000000	50.60	0.00	0.00
07/22/2019	36225CNM4	INTEREST EARNED ON G N M A I I #080395 3.625% 4/20/30 \$1 PV ON 20.6300 SHARES DUE 7/20/2019 JUNE GNMA DUE 7/20/19	0.0000	0.000000	20.63	0.00	0.00
07/22/2019	36225CN28	INTEREST EARNED ON G N M A I I #080408 3.625% 5/20/30 \$1 PV ON 160.5700 SHARES DUE 7/20/2019 JUNE GNMA DUE 7/20/19	0.0000	0.000000	160.57	0.00	0.00
07/22/2019	36225DCB8	INTEREST EARNED ON G N M A I I #080965 3.750% 7/20/34 \$1 PV ON 147.4600 SHARES DUE 7/20/2019 JUNE GNMA DUE 7/20/19	0.0000	0.000000	147.46	0.00	0.00
07/22/2019	43815HAC1	INTEREST EARNED ON HONDA AUTO 2.950% 8/22/22 \$1 PV ON 9759.5800 SHARES DUE 7/21/2019 \$0.00246/PV ON 3,970,000.00 PV DUE 7/21/19	0.0000	0.000000	9,759.58	0.00	0.00
07/22/2019	45950KCJ7	INTEREST EARNED ON INTL FINANCE CORP 1.125% 7/20/21 \$1 PV ON 2500000.0000 SHARES DUE 7/20/2019	0.0000	0.000000	14,075.00	0.00	0.00
07/22/2019	94974BGM6	INTEREST EARNED ON WELLS FARGO CO MTN 2.600% 7/22/20 \$1 PV ON 5000000.0000 SHARES DUE 7/22/2019	0.0000	0.000000	65,000.00	0.00	0.00
07/22/2019	95000U2B8	INTEREST EARNED ON WELLS FARGO MTN 2.625% 7/22/22 \$1 PV ON 3000000.0000 SHARES DUE 7/22/2019	0.0000	0.000000	39,375.00	0.00	0.00
07/23/2019	46625HKA7	INTEREST EARNED ON JPMORGAN CHASE CO 2.250% 1/23/20 \$1 PV ON 1500000.0000 SHARES DUE 7/23/2019	0.0000	0.000000	16,875.00	0.00	0.00
07/23/2019	46625HKA7	INTEREST EARNED ON JPMORGAN CHASE CO 2.250% 1/23/20 \$1 PV ON 2000000.0000 SHARES DUE 7/23/2019	0.0000	0.000000	22,500.00	0.00	0.00
07/23/2019	90331HNL3	INTEREST EARNED ON US BANK NA MTN 2.850% 1/23/23 \$1 PV ON 5000000.0000 SHARES DUE 7/23/2019	0.0000	0.000000	71,250.00	0.00	0.00

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07/25/2019	808513AT2	INTEREST EARNED ON CHARLES SCHWAB CORP 2.650% 1/25/23 \$1 PV ON 6750000.0000 SHARES DUE 7/25/2019	0.0000	0.000000	89,437.50	0.00	0.00
07/25/2019	31398VJ98	INTEREST EARNED ON F H L M C MLTCL MTG 4.251% 1/25/20 \$1 PV ON 2937.4200 SHARES DUE 7/25/2019 \$0.00354/PV ON 829,194.13 PV DUE 7/25/19	0.0000	0.000000	2,937.42	0.00	0.00
07/25/2019	31394JY35	INTEREST EARNED ON F H L M C MLTCL MTG 6.500% 9/25/43 \$1 PV ON 3843.1500 SHARES DUE 7/25/2019 \$0.00542/PV ON 709,504.78 PV DUE 7/25/19	0.0000	0.000000	3,843.15	0.00	0.00
07/25/2019	31371NUC7	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 56.8300 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	56.83	0.00	0.00
07/25/2019	31376KT22	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 433.1100 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	433.11	0.00	0.00
07/25/2019	31381PDA3	INTEREST EARNED ON F N M A #466397 3.400% 11/01/20 \$1 PV ON 961.9000 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	961.90	0.00	0.00
07/25/2019	31403DJZ3	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 402.0800 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	402.08	0.00	0.00
07/25/2019	31403GXF4	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 7.5300 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	7.53	0.00	0.00
07/25/2019	31406PQY8	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 688.1700 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	688.17	0.00	0.00
07/25/2019	31406XWT5	INTEREST EARNED ON F N M A #823358 4.722% 2/01/35 \$1 PV ON 435.1700 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	435.17	0.00	0.00
07/25/2019	31407BXH7	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 81.8900 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	81.89	0.00	0.00
07/25/2019	31410F4V4	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 792.0600 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	792.06	0.00	0.00
07/25/2019	3138EG6F6	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 39.9400 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	39.94	0.00	0.00
07/25/2019	31417YAY3	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 65.1900 SHARES DUE 7/25/2019 JUNE FNMA DUE 7/25/19	0.0000	0.000000	65.19	0.00	0.00
07/25/2019	31397QRE0	INTEREST EARNED ON F N M A GTD REMIC 1.113% 2/25/41 \$1 PV ON 507.4300 SHARES DUE 7/25/2019 \$0.00257/PV ON 197,419.05 PV DUE 7/25/19	0.0000	0.000000	507.43	0.00	0.00
07/25/2019	45950KCM0	INTEREST EARNED ON INTL BK M T N 2.250% 1/25/21 \$1 PV ON 2970000.0000 SHARES DUE 7/25/2019	0.0000	0.000000	33,412.50	0.00	0.00
07/25/2019	78445JAA5	INTEREST EARNED ON S L M A 4.12559% 4/25/23 \$1 PV ON 144.5500 SHARES DUE 7/25/2019 \$0.01031/PV ON 14,014.54 PV DUE 7/25/19	0.0000	0.000000	144.55	0.00	0.00
07/26/2019	459058FY4	INTEREST EARNED ON INTL BK 2.000% 1/26/22 \$1 PV ON 10000000.0000 SHARES DUE 7/26/2019	0.0000	0.000000	100,000.00	0.00	0.00
07/29/2019	912828WU0	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12272.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00

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07/29/2019	912828WU0	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12272.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	12,272.00	0.00
07/29/2019	06406RAE7	INTEREST EARNED ON BANK OF NY MTN 2.950% 1/29/23 \$1 PV ON 2500000.0000 SHARES DUE 7/29/2019	0.0000	0.000000	36,875.00	0.00	0.00
07/29/2019	61747WAL3	INTEREST EARNED ON MORGAN STANLEY 5.500% 7/28/21 \$1 PV ON 2800000.0000 SHARES DUE 7/28/2019	0.0000	0.000000	77,000.00	0.00	0.00
07/29/2019	69353REX2	INTEREST EARNED ON PNC BANK MTN 1.450% 7/29/19 \$1 PV ON 1890000.0000 SHARES DUE 7/29/2019 INTEREST ON 7/29/19 MATURITY	0.0000	0.000000	13,702.50	0.00	0.00
07/29/2019	912828WU0	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12272.0000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	12,272.0000	0.000000	0.00	0.00	0.00
07/29/2019	912828WU0	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12272.00 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	0.0000	0.000000	0.00	0.00	0.00
07/30/2019	94974BGF1	INTEREST EARNED ON WELLS FARGO MTN 2.150% 1/30/20 \$1 PV ON 1000000.0000 SHARES DUE 7/30/2019	0.0000	0.000000	10,750.00	0.00	0.00
07/31/2019		CASH DISBURSEMENT PAID TO BANC OF CALIFORNIA OUTGOING DOMESTIC WIRE PER DIR DTD 7/30/19	0.0000	0.000000	-72,000,000.00	0.00	0.00
07/31/2019	313384JV2	INTEREST EARNED ON F H L B DISC NTS 7/31/19 \$1 PV ON 5500000.0000 SHARES DUE 7/31/2019 5,500,000 PAR VALUE AT 100 %	0.0000	0.000000	38,053.89	0.00	0.00
07/31/2019	912828TH3	INTEREST EARNED ON U S TREASURY NT 0.875% 7/31/19 \$1 PV ON 15000000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	65,625.00	0.00	0.00
07/31/2019	912828H52	INTEREST EARNED ON U S TREASURY NT 1.250% 1/31/20 \$1 PV ON 13500000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	84,375.00	0.00	0.00
07/31/2019	912828N89	INTEREST EARNED ON U S TREASURY NT 1.375% 1/31/21 \$1 PV ON 6000000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	41,250.00	0.00	0.00
07/31/2019	9128282K5	INTEREST EARNED ON U S TREASURY NT 1.375% 7/31/19 \$1 PV ON 35000000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	240,625.00	0.00	0.00
07/31/2019	912828WW6	INTEREST EARNED ON U S TREASURY NT 1.625% 7/31/19 \$1 PV ON 20000000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	162,500.00	0.00	0.00
07/31/2019	912828WW6	INTEREST EARNED ON U S TREASURY NT 1.625% 7/31/19 \$1 PV ON 5000000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	40,625.00	0.00	0.00
07/31/2019	912828V72	INTEREST EARNED ON U S TREASURY NT 1.875% 1/31/22 \$1 PV ON 3000000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	28,125.00	0.00	0.00
07/31/2019	9128283S7	INTEREST EARNED ON U S TREASURY NT 2.000% 1/31/20 \$1 PV ON 15000000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	150,000.00	0.00	0.00
07/31/2019	912828V80	INTEREST EARNED ON U S TREASURY NT 2.250% 1/31/24 \$1 PV ON 7500000.0000 SHARES DUE 7/31/2019	0.0000	0.000000	84,375.00	0.00	0.00
TOTAL OTHER TRANSACTIONS			24,960.0000		-69,900,602.74	17,486.38	0.00