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<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP Ticker SEDOL</u>	<u>Port P/I</u>	<u>Tran Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046600 OCSLD LIQUID OPERATING PORTFOLIO							Account Beginning Cash		Principal Cash: -19,988,303.90		Income Cash: 19,988,303.90		Total Cash: 0.00		
09/03/2024				P	210	CASH DISBURSEMENT PAID TO ORANGE COUNTY SANITATION DISTRICT OUTGOING DOMESTIC WIRE LIQUID OPERATING PORTFOLIO WITHDRAWAL	.0000	.000000	.00	.00	.00	-21,000,000.00	.00	.00	.00
09/03/2024			24422EWS4	I	310	INTEREST EARNED ON DEERE JOHN M T N 5.150% 3/03/25 \$1 PV ON 1432000.0000 SHARES DUE 9/3/2024	.0000	.000000	.00	.00	.00	36,874.00	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	313384E62	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 9/04/24 /STONEX FINANCIAL INC./XOTC 3,300,000 PAR VALUE AT 99.98541667 %	3,300,000.0000	.999854	.00	.00	.00	-3,299,518.75	3,299,518.75	.00	.00
09/03/2024		09/03/2024	3133EPLZ6	I	300	PAID ACCRUED INTEREST ON PURCHASE OF FEDERAL FARM CR BK 0.00001% 6/09/25	.0000	.000000	.00	.00	.00	-18,835.59	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	3133EPLZ6	P	10	PURCHASED PAR VALUE OF FEDERAL FARM CR BK 0.00001% 6/09/25 /NMRIUS33 NOMURA SECS INTL NY/1,425,000 PAR VALUE AT 100.02947368 %	1,425,000.0000	1.000295	.00	.00	.00	-1,425,420.00	1,425,420.00	.00	.00
09/03/2024			313588E50	I	310	INTEREST EARNED ON F N M A DISC NT 9/03/24 \$1 PV ON 8000000.0000 SHARES DUE 9/3/2024 8,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	5,788.89	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	313588E50	P	20	MATURED PAR VALUE OF F N M A DISC NT 9/03/24 8,000,000 PAR VALUE AT 100 %	-8,000,000.0000	1.000000	.00	.00	.00	7,994,211.11	-7,994,211.11	.00	.00
09/03/2024	09/03/2024	09/03/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	25,736,874.0000	1.000000	.00	.00	.00	-25,736,874.00	25,736,874.00	.00	.00
09/03/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 8/31/2024 INTEREST FROM 8/1/24 TO 8/31/24	.0000	.000000	.00	.00	.00	181.42	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-25,743,774.3400	1.000000	.00	.00	.00	25,743,774.34	-25,743,774.34	.00	.00
09/03/2024			912797LA3	I	310	INTEREST EARNED ON U S TREASURY BILL 9/03/24 \$1 PV ON 17700000.0000 SHARES DUE 9/3/2024 17,700,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	172,702.61	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	912797LA3	P	20	MATURED PAR VALUE OF U S TREASURY BILL 9/03/24 17,700,000 PAR VALUE AT 100 %	-17,700,000.0000	1.000000	.00	.00	.00	17,527,297.39	-17,527,297.39	.00	.00
09/04/2024	09/03/2024	09/04/2024	16677JKQ8	P	10	PURCHASED PAR VALUE OF CHEVRON CORP DISC COML C P 10/24/24 /BOFA SECURITIES, INC./FXD INC/2,000,000 PAR VALUE AT 99.2833335 %	2,000,000.0000	.992833	.00	.00	.00	-1,985,666.67	1,985,666.67	.00	.00
09/04/2024			313384E62	I	310	INTEREST EARNED ON F H L B DISC NTS 9/04/24 \$1 PV ON 3300000.0000 SHARES DUE 9/4/2024 3,300,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	481.25	.00	.00	.00
09/04/2024	09/04/2024	09/04/2024	313384E62	P	20	MATURED PAR VALUE OF F H L B DISC NTS 9/04/24 3,300,000 PAR VALUE AT 100 %	-3,300,000.0000	1.000000	.00	.00	.00	3,299,518.75	-3,299,518.75	.00	.00

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6745046600 OCS D LIQUID OPERATING PORTFOLIO														
09/04/2024	09/04/2024	09/04/2024	31846V567 FGZXX	P	20 SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,297,345.8300	1.000000	.00	.00	.00	1,297,345.83	-1,297,345.83	.00	.00
09/04/2024	09/04/2024	09/04/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,314,514.7500	1.000000	.00	.00	.00	-1,314,514.75	1,314,514.75	.00	.00
09/04/2024	09/04/2024	09/04/2024	880592G46	P	10 PURCHASED PAR VALUE OF T V A DISC NTS 9/18/24 /FTBMUS44SEC FIRST HORIZON US/XOTC 1,300,000 PAR VALUE AT 99.79583308 %	1,300,000.0000	.997958	.00	.00	.00	-1,297,345.83	1,297,345.83	.00	.00
09/06/2024			313384E88	I	310 INTEREST EARNED ON F H L B DISC NTS 9/06/24 \$1 PV ON 2450000.0000 SHARES DUE 9/6/2024 2,450,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	18,936.46	.00	.00	.00
09/06/2024	09/06/2024	09/06/2024	313384E88	P	20 MATURED PAR VALUE OF F H L B DISC NTS 9/06/24 2,450,000 PAR VALUE AT 100 %	-2,450,000.0000	1.000000	.00	.00	.00	2,431,063.54	-2,431,063.54	.00	.00
09/06/2024		09/06/2024	3133EPLN3 FFC5325A	I	300 PAID ACCRUED INTEREST ON PURCHASE OF F F C B DEB 5.49663% 3/07/25	.0000	.000000	.00	.00	.00	-33,193.83	.00	.00	.00
09/06/2024	09/05/2024	09/06/2024	3133EPLN3 FFC5325A	P	10 PURCHASED PAR VALUE OF F F C B DEB 5.49663% 3/07/25 /CITIGROUP GLOBAL MARKETS INC./2,382,000 PAR VALUE AT 100.07726196 %	2,382,000.0000	1.000773	.00	.00	.00	-2,383,840.38	2,383,840.38	.00	.00
09/06/2024	09/06/2024	09/06/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	32,965.7900	1.000000	.00	.00	.00	-32,965.79	32,965.79	.00	.00
09/09/2024			3133EPLN3 FFC5325A	I	310 INTEREST EARNED ON F F C B DEB 5.51304% 3/07/25 \$1 PV ON 2382000.0000 SHARES DUE 9/7/2024	.0000	.000000	.00	.00	.00	33,559.73	.00	.00	.00
09/09/2024			3133EPLZ6	I	310 INTEREST EARNED ON FEDERAL FARM CR BK 0.00001% 6/09/25 \$1 PV ON 1425000.0000 SHARES DUE 9/9/2024	.0000	.000000	.00	.00	.00	20,151.08	.00	.00	.00
09/09/2024	09/09/2024	09/09/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	33,559.7300	1.000000	.00	.00	.00	-33,559.73	33,559.73	.00	.00
09/09/2024	09/09/2024	09/09/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	20,151.0800	1.000000	.00	.00	.00	-20,151.08	20,151.08	.00	.00
09/13/2024		09/13/2024	14913Q3B3	I	300 PAID ACCRUED INTEREST ON PURCHASE OF CATERPILLAR FINL MTN 2.150% 11/08/24	.0000	.000000	.00	.00	.00	-12,877.61	.00	.00	.00
09/13/2024	09/12/2024	09/13/2024	14913Q3B3	P	10 PURCHASED PAR VALUE OF CATERPILLAR FINL MTN 2.150% 11/08/24 /J.P. MORGAN SECURITIES LLC/1,725,000 PAR VALUE AT 99.541 %	1,725,000.0000	.995410	.00	.00	.00	-1,717,082.25	1,717,082.25	.00	.00
09/13/2024	09/13/2024	09/13/2024	31846V567 FGZXX	P	20 SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-615,966.8100	1.000000	.00	.00	.00	615,966.81	-615,966.81	.00	.00
09/13/2024	09/13/2024	09/13/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	542,540.1400	1.000000	.00	.00	.00	-542,540.14	542,540.14	.00	.00

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6745046600 OCSD LIQUID OPERATING PORTFOLIO															
09/13/2024			828807DG9	I	310	INTEREST EARNED ON SIMON PROPERTY GROUP 2.000% 9/13/24 \$1 PV ON 2250000.0000 SHARES DUE 9/13/2024	.0000	.000000	.00	.00	.00	22,500.00	.00	.00	.00
09/13/2024	09/13/2024	09/13/2024	828807DG9	P	20	MATURED PAR VALUE OF SIMON PROPERTY GROUP 2.000% 9/13/24 2,250,000 PAR VALUE AT 100 %	-2,250,000.0000	1.000000	.00	.00	.00	2,250,000.00	-2,230,762.50	19,237.50	.00
09/13/2024	09/13/2024	09/13/2024	912797MR5	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 12/31/24 /J.P. MORGAN SECURITIES LLC/625,000 PAR VALUE AT 98.5546896 %	625,000.0000	.985547	.00	.00	.00	-615,966.81	615,966.81	.00	.00
09/17/2024	09/17/2024	09/17/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,245.6700	1.000000	.00	.00	.00	-9,245.67	9,245.67	.00	.00
09/17/2024		09/17/2024	713448FU7 PI55624	I	300	PAID ACCRUED INTEREST ON PURCHASE OF PEPSICO INC 5.70184% 11/12/24	.0000	.000000	.00	.00	.00	-5,745.67	.00	.00	.00
09/17/2024	09/16/2024	09/17/2024	713448FU7 PI55624	P	10	PURCHASED PAR VALUE OF PEPSICO INC 5.70184% 11/12/24 /MIZUHO SECURITIES USA INC./1,000,000 PAR VALUE AT 100.046 %	1,000,000.0000	1.000460	.00	.00	.00	-1,000,460.00	1,000,460.00	.00	.00
09/17/2024			912797LH8	I	310	INTEREST EARNED ON U S TREASURY BILL 9/17/24 \$1 PV ON 3000000.0000 SHARES DUE 9/17/2024 3,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	24,546.66	.00	.00	.00
09/17/2024	09/17/2024	09/17/2024	912797LH8	P	20	MATURED PAR VALUE OF U S TREASURY BILL 9/17/24 3,000,000 PAR VALUE AT 100 %	-3,000,000.0000	1.000000	.00	.00	.00	2,975,453.34	-2,975,453.34	.00	.00
09/17/2024	09/12/2024	09/17/2024	912797MB0	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 11/12/24 /BMO-CHICAGO BRANCH/BTEC 2,000,000 PAR VALUE AT 99.227433 %	2,000,000.0000	.992274	.00	.00	.00	-1,984,548.66	1,984,548.66	.00	.00
09/18/2024		09/18/2024	3133ENDJ6	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F F C B DEB 5.460% 11/08/24	.0000	.000000	.00	.00	.00	-8,171.20	.00	.00	.00
09/18/2024	09/18/2024	09/18/2024	3133ENDJ6	P	10	PURCHASED PAR VALUE OF F F C B DEB 5.460% 11/08/24 /CITIGROUP GLOBAL MARKETS INC./1,325,000 PAR VALUE AT 100.00587698 %	1,325,000.0000	1.000059	.00	.00	.00	-1,325,077.87	1,325,077.87	.00	.00
09/18/2024	09/18/2024	09/18/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,333,249.0700	1.000000	.00	.00	.00	1,333,249.07	-1,333,249.07	.00	.00
09/18/2024	09/18/2024	09/18/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,300,000.0000	1.000000	.00	.00	.00	-1,300,000.00	1,300,000.00	.00	.00
09/18/2024			880592G46	I	310	INTEREST EARNED ON T V A DISC NTS 9/18/24 \$1 PV ON 1300000.0000 SHARES DUE 9/18/2024 1,300,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	2,654.17	.00	.00	.00
09/18/2024	09/18/2024	09/18/2024	880592G46	P	20	MATURED PAR VALUE OF T V A DISC NTS 9/18/24 1,300,000 PAR VALUE AT 100 %	-1,300,000.0000	1.000000	.00	.00	.00	1,297,345.83	-1,297,345.83	.00	.00
09/20/2024	09/20/2024	09/20/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,073,932.2000	1.000000	.00	.00	.00	-1,073,932.20	1,073,932.20	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
09/20/2024		09/20/2024	45866FAT1	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTERCONTINENTAL 3.650% 5/23/25	.0000	.000000	.00	.00	.00	-10,925.36	.00	.00	.00
09/20/2024	09/19/2024	09/20/2024	45866FAT1	P	10	PURCHASED PAR VALUE OF INTERCONTINENTAL 3.650% 5/23/25 /RBC CAPITAL MARKETS, LLC/921,000 PAR VALUE AT 99.364 %	921,000.0000	.993640	.00	.00	.00	-915,142.44	915,142.44	.00	.00
09/20/2024			53245PJL3	I	310	INTEREST EARNED ON LILLY ELI CO DISC COML C P 9/20/24 \$1 PV ON 2000000.0000 SHARES DUE 9/20/2024 2,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	6,428.89	.00	.00	.00
09/20/2024	09/20/2024	09/20/2024	53245PJL3	P	20	MATURED PAR VALUE OF LILLY ELI CO DISC COML C P 9/20/24 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	.00	.00	.00	1,993,571.11	-1,993,571.11	.00	.00
09/23/2024	09/23/2024	09/23/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	15,441.9900	1.000000	.00	.00	.00	-15,441.99	15,441.99	.00	.00
09/23/2024	09/23/2024	09/23/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,083,585.9800	1.000000	.00	.00	.00	1,083,585.98	-1,083,585.98	.00	.00
09/23/2024		09/23/2024	459058JJ3	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTL BK M T N 0.00001% 9/18/25	.0000	.000000	.00	.00	.00	-892.86	.00	.00	.00
09/23/2024	09/20/2024	09/23/2024	459058JJ3	P	10	PURCHASED PAR VALUE OF INTL BK M T N 0.00001% 9/18/25 /WELLS FARGO SECURITIES, LLC/1,140,000 PAR VALUE AT 100.195 %	1,140,000.0000	1.001950	.00	.00	.00	-1,142,223.00	1,142,223.00	.00	.00
09/23/2024			912797KM8	I	310	INTEREST EARNED ON U S TREASURY BILL 9/26/24 \$1 PV ON 75000.0000 SHARES DUE 9/23/2024 75,000 PAR VALUE AT 99.96249333 %	.0000	.000000	.00	.00	.00	594.18	.00	.00	.00
09/23/2024	09/23/2024	09/23/2024	912797KM8	P	20	SOLD PAR VALUE OF U S TREASURY BILL 9/26/24 /RBC CAPITAL MARKETS, LLC/75,000 PAR VALUE AT 99.96249333 %	-75,000.0000	.999625	.00	.00	.00	74,377.69	-74,377.69	.00	.00
09/24/2024	09/24/2024	09/24/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	234,313.4600	1.000000	.00	.00	.00	-234,313.46	234,313.46	.00	.00
09/24/2024			90477DJQ0	I	310	INTEREST EARNED ON UNILEVER CAP CORP DISC C P 9/24/24 \$1 PV ON 2250000.0000 SHARES DUE 9/24/2024 2,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	32,100.00	.00	.00	.00
09/24/2024	09/24/2024	09/24/2024	90477DJQ0	P	20	MATURED PAR VALUE OF UNILEVER CAP CORP DISC C P 9/24/24 2,250,000 PAR VALUE AT 100 %	-2,250,000.0000	1.000000	.00	.00	.00	2,217,900.00	-2,217,900.00	.00	.00
09/24/2024		09/24/2024	91282CFS5	I	300	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.00001% 10/31/24	.0000	.000000	.00	.00	.00	-15,869.91	.00	.00	.00
09/24/2024	09/23/2024	09/24/2024	91282CFS5	P	10	PURCHASED PAR VALUE OF U S TREASURY NT 0.00001% 10/31/24 /IRVTUS3N BK OF NEW YORK/2,000,000 PAR VALUE AT 99.9908315 %	2,000,000.0000	.999908	.00	.00	.00	-1,999,816.63	1,999,816.63	.00	.00
09/25/2024		09/25/2024	24422EXA2 JDM5725	I	300	PAID ACCRUED INTEREST ON PURCHASE OF JOHN DEERE MTN 5.85421% 7/03/25	.0000	.000000	.00	.00	.00	-6,848.30	.00	.00	.00

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6745046600			OCSD LIQUID OPERATING PORTFOLIO												
09/25/2024	09/24/2024	09/25/2024	24422EXA2 JDM5725	P	10	PURCHASED PAR VALUE OF JOHN DEERE MTN 5.85421% 7/03/25 /RBC CAPITAL MARKETS, LLC/500,000 PAR VALUE AT 100.123 %	500,000.0000	1.001230	.00	.00	.00	-500,615.00	500,615.00	.00	.00
09/25/2024		09/25/2024	3130AXD54	I	300	PAID ACCRUED INTEREST ON PURCHASE OF FEDERAL HOME LOAN 0.00001% 6/27/25	.0000	.000000	.00	.00	.00	-7,500.93	.00	.00	.00
09/25/2024	09/24/2024	09/25/2024	3130AXD54	P	10	PURCHASED PAR VALUE OF FEDERAL HOME LOAN 0.00001% 6/27/25 /WELLS FARGO SECURITIES, LLC/550,000 PAR VALUE AT 100.067 %	550,000.0000	1.000670	.00	.00	.00	-550,368.50	550,368.50	.00	.00
09/25/2024			313384H36	I	310	INTEREST EARNED ON F H L B DISC NTS 9/25/24 \$1 PV ON 1975000.0000 SHARES DUE 9/25/2024 1,975,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	7,746.94	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	313384H36	P	20	MATURED PAR VALUE OF F H L B DISC NTS 9/25/24 1,975,000 PAR VALUE AT 100 %	-1,975,000.0000	1.000000	.00	.00	.00	1,967,253.06	-1,967,253.06	.00	.00
09/25/2024	09/25/2024	09/25/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,012,858.7500	1.000000	.00	.00	.00	1,012,858.75	-1,012,858.75	.00	.00
09/25/2024	09/25/2024	09/25/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	909,667.2700	1.000000	.00	.00	.00	-909,667.27	909,667.27	.00	.00
09/25/2024		09/25/2024	64952WES8 NYL4425	I	300	PAID ACCRUED INTEREST ON PURCHASE OF NEW YORK LIFE MTN 5.89359% 4/21/25	.0000	.000000	.00	.00	.00	-10,728.75	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	64952WES8 NYL4425	P	10	PURCHASED PAR VALUE OF NEW YORK LIFE MTN 5.89359% 4/21/25 /J.P. MORGAN SECURITIES LLC/1,000,000 PAR VALUE AT 100.213 %	1,000,000.0000	1.002130	.00	.00	.00	-1,002,130.00	1,002,130.00	.00	.00
09/26/2024	09/26/2024	09/26/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	240,524.3500	1.000000	.00	.00	.00	-240,524.35	240,524.35	.00	.00
09/26/2024		09/26/2024	6944PL2T5 PLM6025	I	300	PAID ACCRUED INTEREST ON PURCHASE OF PACIFIC LIFE M T N 6.22918% 6/16/25	.0000	.000000	.00	.00	.00	-1,423.30	.00	.00	.00
09/26/2024	09/25/2024	09/26/2024	6944PL2T5 PLM6025	P	10	PURCHASED PAR VALUE OF PACIFIC LIFE M T N 6.22918% 6/16/25 /RBC CAPITAL MARKETS, LLC/855,000 PAR VALUE AT 100.357 %	855,000.0000	1.003570	.00	.00	.00	-858,052.35	858,052.35	.00	.00
09/26/2024			912797KM8	I	310	INTEREST EARNED ON U S TREASURY BILL 9/26/24 \$1 PV ON 1100000.0000 SHARES DUE 9/26/2024 1,100,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	9,127.20	.00	.00	.00
09/26/2024	09/26/2024	09/26/2024	912797KM8	P	20	MATURED PAR VALUE OF U S TREASURY BILL 9/26/24 1,100,000 PAR VALUE AT 100 %	-1,100,000.0000	1.000000	.00	.00	.00	1,090,872.80	-1,090,872.80	.00	.00
09/27/2024			3130AXD54	I	310	INTEREST EARNED ON FEDERAL HOME LOAN 0.00001% 6/27/25 \$1 PV ON 550000.0000 SHARES DUE 9/27/2024	.0000	.000000	.00	.00	.00	7,653.25	.00	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
09/27/2024		09/27/2024	3133EPWW1 FFC5425R	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F F C B DEB 5.46424% 9/25/25	.0000	.000000	.00	.00	.00	-104.06	.00	.00	.00
09/27/2024	09/26/2024	09/27/2024	3133EPWW1 FFC5425R	P	10	PURCHASED PAR VALUE OF F F C B DEB 5.46424% 9/25/25 /DSANUS3N DAIWA NEW YORK/375,000 PAR VALUE AT 100.088 %	375,000.0000	1.000880	.00	.00	.00	-375,330.00	375,330.00	.00	.00
09/27/2024	09/27/2024	09/27/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,653.2500	1.000000	.00	.00	.00	-7,653.25	7,653.25	.00	.00
09/27/2024	09/27/2024	09/27/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-375,434.0600	1.000000	.00	.00	.00	375,434.06	-375,434.06	.00	.00
Account Ending Cash							Principal Cash: -20,257,213.26		Income Cash: 20,257,213.26			Total Cash: 0.00			

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6745046601			OCSL LONG-TERM PORTFOLIO												
						Account Beginning Cash						Income Cash: 84,859,521.40			Total Cash: 0.00
09/03/2024				P	210	CASH DISBURSEMENT PAID TO ORANGE COUNTY SANITATION DISTRICT OUTGOING DOMESTIC WIRE LONG-TERM PORTFOLIO WITHDRAWAL	.0000	.000000	.00	.00	.00	-14,000,000.00	.00	.00	.00
09/03/2024			313384E54	I	310	INTEREST EARNED ON F H L B DISC NTS 9/03/24 \$1 PV ON 135000.0000 SHARES DUE 9/3/2024 135,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	652.16	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	313384E54	P	20	MATURED PAR VALUE OF F H L B DISC NTS 9/03/24 135,000 PAR VALUE AT 100 %	-135,000.0000	1.000000	.00	.00	.00	134,347.84	-134,347.84	.00	.00
09/03/2024			313588E50	I	310	INTEREST EARNED ON F N M A DISC NT 9/03/24 \$1 PV ON 1750000.0000 SHARES DUE 9/3/2024 1,750,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,266.32	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	313588E50	P	20	MATURED PAR VALUE OF F N M A DISC NT 9/03/24 1,750,000 PAR VALUE AT 100 %	-1,750,000.0000	1.000000	.00	.00	.00	1,748,733.68	-1,748,733.68	.00	.00
09/03/2024	09/03/2024	09/03/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	13,993,481.2500	1.000000	.00	.00	.00	-13,993,481.25	13,993,481.25	.00	.00
09/03/2024	09/03/2024	09/03/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-14,000,000.0000	1.000000	.00	.00	.00	14,000,000.00	-14,000,000.00	.00	.00
09/03/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 8/31/2024 INTEREST FROM 8/1/24 TO 8/31/24	.0000	.000000	.00	.00	.00	2,321.73	.00	.00	.00
09/03/2024			6698M4J37	I	310	INTEREST EARNED ON NOVARTIS FIN CORP DISC C P 9/03/24 \$1 PV ON 1000000.0000 SHARES DUE 9/3/2024 1,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	3,680.56	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	6698M4J37	P	20	MATURED PAR VALUE OF NOVARTIS FIN CORP DISC C P 9/03/24 1,000,000 PAR VALUE AT 100 %	-1,000,000.0000	1.000000	.00	.00	.00	996,319.44	-996,319.44	.00	.00
09/03/2024			808513BY0	I	310	INTEREST EARNED ON CHARLES SCHWAB CORP 2.450% 3/03/27 \$1 PV ON 2325000.0000 SHARES DUE 9/3/2024	.0000	.000000	.00	.00	.00	28,481.25	.00	.00	.00
09/03/2024			912797LA3	I	310	INTEREST EARNED ON U S TREASURY BILL 9/03/24 \$1 PV ON 9550000.0000 SHARES DUE 9/3/2024 9,550,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	32,445.23	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	912797LA3	P	20	MATURED PAR VALUE OF U S TREASURY BILL 9/03/24 9,550,000 PAR VALUE AT 100 %	-9,550,000.0000	1.000000	.00	.00	.00	9,517,554.77	-9,517,554.77	.00	.00
09/03/2024			912797LA3	I	310	INTEREST EARNED ON U S TREASURY BILL 9/03/24 \$1 PV ON 1500000.0000 SHARES DUE 9/3/2024 1,500,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,303.87	.00	.00	.00
09/03/2024	09/03/2024	09/03/2024	912797LA3	P	20	MATURED PAR VALUE OF U S TREASURY BILL 9/03/24 1,500,000 PAR VALUE AT 100 %	-1,500,000.0000	1.000000	.00	.00	.00	1,498,696.13	-1,498,696.13	.00	.00

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6745046601			OCSL LONG-TERM PORTFOLIO												
09/03/2024			91282CCW9 UST0726A	I	310	INTEREST EARNED ON U S TREASURY NT 0.750% 8/31/26 \$1 PV ON 8000000.0000 SHARES DUE 8/31/2024	.0000	.000000	.00	.00	.00	30,000.00	.00	.00	.00
09/04/2024	09/04/2024	09/04/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,321.7300	1.000000	.00	.00	.00	-2,321.73	2,321.73	.00	.00
09/05/2024		09/05/2024	02665WEA5	I	301	RECEIVED ACCRUED INTEREST ON SALE OF AMERICAN HONDA MTN 1.500% 1/13/25	.0000	.000000	.00	.00	.00	13,000.00	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	02665WEA5	P	20	SOLD PAR VALUE OF AMERICAN HONDA MTN 1.500% 1/13/25 /STONEX FINANCIAL INC./6,000,000 PAR VALUE AT 98.701 %	-6,000,000.0000	.987010	.00	.00	.00	5,922,060.00	-5,979,632.85	.00	-57,572.85
09/05/2024		09/05/2024	037833AZ3	I	301	RECEIVED ACCRUED INTEREST ON SALE OF APPLE INC 2.500% 2/09/25	.0000	.000000	.00	.00	.00	3,611.11	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	037833AZ3	P	20	SOLD PAR VALUE OF APPLE INC 2.500% 2/09/25 /PERSHING LLC/2,000,000 PAR VALUE AT 98.944 %	-2,000,000.0000	.989440	.00	.00	.00	1,978,880.00	-2,118,560.00	.00	-139,680.00
09/05/2024			06051GHG7	I	310	INTEREST EARNED ON BANK OF AMERICA MTN 3.970% 3/05/29 \$1 PV ON 4500000.0000 SHARES DUE 9/5/2024	.0000	.000000	.00	.00	.00	89,325.00	.00	.00	.00
09/05/2024		09/05/2024	06367WB85	I	301	RECEIVED ACCRUED INTEREST ON SALE OF BANK OF MONTREAL MTN 1.850% 5/01/25	.0000	.000000	.00	.00	.00	19,116.67	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	06367WB85	P	20	SOLD PAR VALUE OF BANK OF MONTREAL MTN 1.850% 5/01/25 /PERSHING LLC/3,000,000 PAR VALUE AT 98.042 %	-3,000,000.0000	.980420	.00	.00	.00	2,941,260.00	-3,097,260.00	.00	-156,000.00
09/05/2024		09/05/2024	06368LWU6	I	301	RECEIVED ACCRUED INTEREST ON SALE OF BANK MONTREAL MTN CV 5.717% 9/25/28	.0000	.000000	.00	.00	.00	38,113.33	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	06368LWU6	P	20	SOLD PAR VALUE OF BANK MONTREAL MTN CV 5.717% 9/25/28 /WELLS FARGO SECURITIES, LLC/XXXX 1,500,000 PAR VALUE AT 104.879 %	-1,500,000.0000	1.048790	.00	.00	.00	1,573,185.00	-1,480,320.00	92,865.00	.00
09/05/2024		09/05/2024	3130AQD59	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 1.000% 9/30/24	.0000	.000000	.00	.00	.00	-902.78	.00	.00	.00
09/05/2024	09/05/2024	09/05/2024	3130AQD59	P	10	PURCHASED PAR VALUE OF F H L B DEB 1.000% 9/30/24 /WELLS FARGO SECURITIES, LLC/500,000 PAR VALUE AT 99.7052 %	500,000.0000	.997052	.00	.00	.00	-498,526.00	498,526.00	.00	.00
09/05/2024	09/05/2024	09/05/2024	313384H36	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 9/25/24 /NMRIUS33 NOMURA SECS INTL NY/1,200,000 PAR VALUE AT 99.71111083 %	1,200,000.0000	.997111	.00	.00	.00	-1,196,533.33	1,196,533.33	.00	.00
09/05/2024	09/05/2024	09/05/2024	313396G64	P	10	PURCHASED PAR VALUE OF F H L M C DISC NT 9/20/24 /BARCLAYS CAPITAL INC. FIXED IN/XOTC 10,000,000 PAR VALUE AT 99.7825 %	10,000,000.0000	.997825	.00	.00	.00	-9,978,250.00	9,978,250.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	313396H89	P	10	PURCHASED PAR VALUE OF F H L M C DISC NT 9/30/24 /NMRIUS33 NOMURA SECS INTL NY/XOTC 2,500,000 PAR VALUE AT 99.6416668 %	2,500,000.0000	.996417	.00	.00	.00	-2,491,041.67	2,491,041.67	.00	.00

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6745046601			OCS D LONG-TERM PORTFOLIO												
09/05/2024	09/05/2024	09/05/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-25,791,921.5500	1.000000	.00	.00	.00	25,791,921.55	-25,791,921.55	.00	.00
09/05/2024	09/05/2024	09/05/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	25,879,348.8500	1.000000	.00	.00	.00	-25,879,348.85	25,879,348.85	.00	.00
09/05/2024	09/05/2024	09/05/2024	459052H58	P	10	PURCHASED PAR VALUE OF INTL BK DISC NTS 9/27/24 /BARCLAYS CAPITAL INC. FIXED IN/XOTC 4,150,000 PAR VALUE AT 99.68222217 %	4,150,000.0000	.996822	.00	.00	.00	-4,136,812.22	4,136,812.22	.00	.00
09/05/2024	09/05/2024	09/05/2024	6698M4JJ2	P	10	PURCHASED PAR VALUE OF NOVARTIS FIN CORP DISC C P 9/23/24 /BARCLAYS CAPITAL INC. FIXED IN/10,000,000 PAR VALUE AT 99.8089722 %	10,000,000.0000	.998090	.00	.00	.00	-9,980,897.22	9,980,897.22	.00	.00
09/05/2024		09/05/2024	78016HXS2	I	301	RECEIVED ACCRUED INTEREST ON SALE OF ROYAL BK CDA MTN 5.200% 8/01/28	.0000	.000000	.00	.00	.00	31,922.22	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	78016HXS2	P	20	SOLD PAR VALUE OF ROYAL BK CDA MTN 5.200% 8/01/28 /RBC CAPITAL MARKETS, LLC/6,500,000 PAR VALUE AT 103.654 %	-6,500,000.0000	1.036540	.00	.00	.00	6,737,510.00	-6,406,660.00	330,850.00	.00
09/05/2024		09/05/2024	808513BY0	I	301	RECEIVED ACCRUED INTEREST ON SALE OF CHARLES SCHWAB CORP 2.450% 3/03/27	.0000	.000000	.00	.00	.00	316.46	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	808513BY0	P	20	SOLD PAR VALUE OF CHARLES SCHWAB CORP 2.450% 3/03/27 /DEUTSCHE BANK SECURITIES, INC./2,325,000 PAR VALUE AT 95.558 %	-2,325,000.0000	.955580	.00	.00	.00	2,221,723.50	-2,322,489.00	.00	-100,765.50
09/05/2024		09/05/2024	89114TZN5	I	301	RECEIVED ACCRUED INTEREST ON SALE OF TORONTO DOMINION MTN 1.950% 1/12/27	.0000	.000000	.00	.00	.00	5,741.67	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	89114TZN5	P	20	SOLD PAR VALUE OF TORONTO DOMINION MTN 1.950% 1/12/27 /CITIGROUP GLOBAL MARKETS INC./2,000,000 PAR VALUE AT 95.201 %	-2,000,000.0000	.952010	.00	.00	.00	1,904,020.00	-1,984,582.40	.00	-80,562.40
09/05/2024		09/05/2024	89114TZT2	I	301	RECEIVED ACCRUED INTEREST ON SALE OF TORONTO DOMINION MTN 2.800% 3/10/27	.0000	.000000	.00	.00	.00	68,055.56	.00	.00	.00
09/05/2024	09/04/2024	09/05/2024	89114TZT2	P	20	SOLD PAR VALUE OF TORONTO DOMINION MTN 2.800% 3/10/27 /TORONTO DOMINION SECURITIES (U/5,000,000 PAR VALUE AT 96.451 %	-5,000,000.0000	.964510	.00	.00	.00	4,822,550.00	-4,960,350.00	.00	-137,800.00
09/09/2024	09/09/2024	09/09/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	98,651.2500	1.000000	.00	.00	.00	-98,651.25	98,651.25	.00	.00
09/09/2024			931142EX7	I	310	INTEREST EARNED ON WALMART INC 3.950% 9/09/27 \$1 PV ON 4995000.0000 SHARES DUE 9/9/2024	.0000	.000000	.00	.00	.00	98,651.25	.00	.00	.00
09/10/2024			3130ATS57	I	310	INTEREST EARNED ON F H L B DEB 4.500% 3/10/28 \$1 PV ON 7500000.0000 SHARES DUE 9/10/2024	.0000	.000000	.00	.00	.00	168,750.00	.00	.00	.00
09/10/2024	09/10/2024	09/10/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	168,750.0000	1.000000	.00	.00	.00	-168,750.00	168,750.00	.00	.00

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<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP Ticker SEDOL</u>	<u>Port P/I</u>	<u>Tran Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCSL LONG-TERM PORTFOLIO												
09/12/2024	09/12/2024	09/12/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-374,404.1700	1.000000	.00	.00	.00	374,404.17	-374,404.17	.00	.00
09/12/2024	09/12/2024	09/12/2024	6698M4JP8	P	10	PURCHASED PAR VALUE OF NOVARTIS FIN CORP DISC C P 10/01/24 /J.P. MORGAN SECURITIES LLC/375,000 PAR VALUE AT 99.841112 %	375,000.0000	.998411	.00	.00	.00	-374,404.17	374,404.17	.00	.00
09/13/2024	09/13/2024	09/13/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	35,087.5000	1.000000	.00	.00	.00	-35,087.50	35,087.50	.00	.00
09/13/2024			46647PBH8	I	310	INTEREST EARNED ON JPMORGAN CHASE CO 2.005% 3/13/26 \$1 PV ON 3500000.0000 SHARES DUE 9/13/2024	.0000	.000000	.00	.00	.00	35,087.50	.00	.00	.00
09/16/2024			00440EAS6	I	310	INTEREST EARNED ON ACE INA HOLDING 3.150% 3/15/25 \$1 PV ON 2000000.0000 SHARES DUE 9/15/2024	.0000	.000000	.00	.00	.00	31,500.00	.00	.00	.00
09/16/2024			02582JVV3	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.750% 8/16/27 \$1 PV ON 6250.0000 SHARES DUE 9/15/2024 \$0.00313/PV ON 2,000,000.00 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	6,250.00	.00	.00	.00
09/16/2024			06368FAC3	I	310	INTEREST EARNED ON BANK OF MONTREAL MTN 1.250% 9/15/26 \$1 PV ON 3000000.0000 SHARES DUE 9/15/2024	.0000	.000000	.00	.00	.00	18,750.00	.00	.00	.00
09/16/2024			084664CZ2	I	310	INTEREST EARNED ON BERKSHIRE HATHAWAY 2.300% 3/15/27 \$1 PV ON 6875000.0000 SHARES DUE 9/15/2024	.0000	.000000	.00	.00	.00	79,062.50	.00	.00	.00
09/16/2024			161571HV9	I	310	INTEREST EARNED ON CHASE ISSUE TR 4.600% 1/16/29 \$1 PV ON 30820.0000 SHARES DUE 9/15/2024 \$0.00383/PV ON 8,040,000.00 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	30,820.00	.00	.00	.00
09/16/2024			24422EWK1	I	310	INTEREST EARNED ON DEERE JOHN MTN 4.150% 9/15/27 \$1 PV ON 2000000.0000 SHARES DUE 9/15/2024	.0000	.000000	.00	.00	.00	41,500.00	.00	.00	.00
09/16/2024			3130A4CH3	I	310	INTEREST EARNED ON F H L B DEB 2.375% 3/14/25 \$1 PV ON 5225000.0000 SHARES DUE 9/14/2024	.0000	.000000	.00	.00	.00	62,046.88	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	3133TCE95 FHL3032	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.727% 8/15/32	-44.1000	.000000	.00	.00	.00	44.10	-44.15	.00	-.05
09/16/2024			3133TCE95 FHL3032	I	310	INTEREST EARNED ON F H L M C MLTCL MTG 4.727% 8/15/32 \$1 PV ON 7.4500 SHARES DUE 9/15/2024 \$0.00394/PV ON 1,892.35 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	7.45	.00	.00	.00
09/16/2024			31348SWZ3 786064F	I	310	INTEREST EARNED ON F H L M C #786064 6.262% 1/01/28 \$1 PV ON 1.5700 SHARES DUE 9/15/2024 JULY FHLMC DUE 9/15/24	.0000	.000000	.00	.00	.00	1.57	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	31348SWZ3 786064F	P	20	PAID DOWN PAR VALUE OF F H L M C #786064 6.262% 1/01/28 AUGUST FHLMC DUE 9/15/24	-6.5100	.000000	.00	.00	.00	6.51	-6.35	.00	.16

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6745046601			OCSD LONG-TERM PORTFOLIO												
09/16/2024	09/16/2024	09/16/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	945,943.3100	1.000000	.00	.00	.00	-945,943.31	945,943.31	.00	.00
09/16/2024	09/16/2024	09/16/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	809,611.2200	1.000000	.00	.00	.00	-809,611.22	809,611.22	.00	.00
09/16/2024	09/16/2024	09/16/2024	362554AC1 GFC0626	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 0.680% 9/16/26	-67,310.7900	.000000	.00	.00	.00	67,310.79	-67,309.07	.00	1.72
09/16/2024			362554AC1 GFC0626	I	310	INTEREST EARNED ON GM FIN CONS AUTO 0.680% 9/16/26 \$1 PV ON 353.1700 SHARES DUE 9/16/2024 \$0.00057/PV ON 623,225.10 PV DUE 9/16/24	.0000	.000000	.00	.00	.00	353.17	.00	.00	.00
09/16/2024	09/16/2024	09/16/2024	362585AC5 GFC3427	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUT 3.100% 2/16/27	-111,429.9400	.000000	.00	.00	.00	111,429.94	-111,406.65	.00	23.29
09/16/2024			362585AC5 GFC3427	I	310	INTEREST EARNED ON GM FIN CONS AUT 3.100% 2/16/27 \$1 PV ON 3909.3300 SHARES DUE 9/16/2024 \$0.00258/PV ON 1,513,287.84 PV DUE 9/16/24	.0000	.000000	.00	.00	.00	3,909.33	.00	.00	.00
09/16/2024			380146AC4 GFC1226	I	310	INTEREST EARNED ON GM FIN CONS AUTO 1.260% 11/16/26 \$1 PV ON 740.7800 SHARES DUE 9/16/2024 \$0.00105/PV ON 705,508.89 PV DUE 9/16/24	.0000	.000000	.00	.00	.00	740.78	.00	.00	.00
09/16/2024	09/16/2024	09/16/2024	380146AC4 GFC1226	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 1.260% 11/16/26	-70,366.8300	.000000	.00	.00	.00	70,366.83	-70,360.72	.00	6.11
09/16/2024	09/15/2024	09/16/2024	43815BAC4 HAR1826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC OWN 1.880% 5/15/26	-205,668.1000	.000000	.00	.00	.00	205,668.10	-205,637.17	.00	30.93
09/16/2024			43815BAC4 HAR1826	I	310	INTEREST EARNED ON HONDA AUTO REC OWN 1.880% 5/15/26 \$1 PV ON 3151.1300 SHARES DUE 9/15/2024 \$0.00157/PV ON 2,011,356.32 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	3,151.13	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	448977AD0 HAR2226	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 2.220% 10/15/26	-223,867.0300	.000000	.00	.00	.00	223,867.03	-223,858.41	.00	8.62
09/16/2024			448977AD0 HAR2226	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 2.220% 10/15/26 \$1 PV ON 4166.4400 SHARES DUE 9/15/2024 \$0.00185/PV ON 2,252,131.67 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	4,166.44	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	44935FAD6 HAR0726	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC TR 0.740% 5/15/26	-76,735.0600	.000000	.00	.00	.00	76,735.06	-76,717.93	.00	17.13
09/16/2024			44935FAD6 HAR0726	I	310	INTEREST EARNED ON HYUNDAI AUTO REC TR 0.740% 5/15/26 \$1 PV ON 279.3500 SHARES DUE 9/15/2024 \$0.00062/PV ON 452,999.50 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	279.35	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	47787JAC2 JDO2326	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.320% 9/15/26	-114,657.6700	.000000	.00	.00	.00	114,657.67	-114,632.31	.00	25.36

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6745046601			OCSD LONG-TERM PORTFOLIO												
09/16/2024			47787JAC2 JDO2326	I	310	INTEREST EARNED ON JOHN DEERE OWNER 2.320% 9/15/26 \$1 PV ON 2702.4700 SHARES DUE 9/15/2024 \$0.00193/PV ON 1,397,829.84 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	2,702.47	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	47789QAC4 JDO0926	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWN 0.520% 3/16/26	-71,109.7700	.000000	.00	.00	.00	71,109.77	-71,103.43	.00	6.34
09/16/2024			47789QAC4 JDO0926	I	310	INTEREST EARNED ON JOHN DEERE OWN 0.520% 3/16/26 \$1 PV ON 290.0100 SHARES DUE 9/15/2024 \$0.00043/PV ON 669,253.67 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	290.01	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	47800AAC4 JDO6827	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWN R TR 3.740% 2/16/27	-133,066.4500	.000000	.00	.00	.00	133,066.45	-133,053.74	.00	12.71
09/16/2024			47800AAC4 JDO6827	I	310	INTEREST EARNED ON JOHN DEERE OWN R TR 3.740% 2/16/27 \$1 PV ON 7736.0800 SHARES DUE 9/15/2024 \$0.00312/PV ON 2,482,163.76 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	7,736.08	.00	.00	.00
09/16/2024			47800BAC2 JDO5027	I	310	INTEREST EARNED ON JOHN DEERE OWNER 5.090% 6/15/27 \$1 PV ON 16313.0300 SHARES DUE 9/15/2024 \$0.00424/PV ON 3,845,901.39 PV DUE 9/15/24	.0000	.000000	.00	.00	.00	16,313.03	.00	.00	.00
09/16/2024	09/15/2024	09/16/2024	47800BAC2 JDO5027	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 5.090% 6/15/27	-216,458.9600	.000000	.00	.00	.00	216,458.96	-216,442.16	.00	16.80
09/16/2024			58989V2D5	I	310	INTEREST EARNED ON MET TOWER MTN 1.250% 9/14/26 \$1 PV ON 3745000.0000 SHARES DUE 9/14/2024	.0000	.000000	.00	.00	.00	23,406.25	.00	.00	.00
09/16/2024			880591EZ1	I	310	INTEREST EARNED ON T V A 3.875% 3/15/28 \$1 PV ON 6805000.0000 SHARES DUE 9/15/2024	.0000	.000000	.00	.00	.00	131,846.88	.00	.00	.00
09/17/2024			02582JIT8	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.390% 5/17/27 \$1 PV ON 6620000.0000 SHARES DUE 9/15/2024	.0000	.000000	.00	.00	.00	18,701.50	.00	.00	.00
09/17/2024	09/17/2024	09/17/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	18,701.5000	1.000000	.00	.00	.00	-18,701.50	18,701.50	.00	.00
09/17/2024	09/17/2024	09/17/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,056.2500	1.000000	.00	.00	.00	-9,056.25	9,056.25	.00	.00
09/17/2024			931142ER0	I	310	INTEREST EARNED ON WALMART INC 1.050% 9/17/26 \$1 PV ON 1725000.0000 SHARES DUE 9/17/2024	.0000	.000000	.00	.00	.00	9,056.25	.00	.00	.00
09/18/2024	09/18/2024	09/18/2024	14912DJK6	P	10	PURCHASED PAR VALUE OF CATERPILLAR FINL SVCS C P 9/19/24 /J.P. MORGAN SECURITIES LLC/XOTC 11,950,000 PAR VALUE AT 99.98536109 %	11,950,000.0000	.999854	.00	.00	.00	-11,948,250.65	11,948,250.65	.00	.00
09/18/2024	09/18/2024	09/18/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-11,948,250.6500	1.000000	.00	.00	.00	11,948,250.65	-11,948,250.65	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
09/18/2024	09/18/2024	09/18/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	10,128,906.2500	1.000000	.00	.00	.00	-10,128,906.25	10,128,906.25	.00	.00
09/18/2024			4581X0DC9	I	310	INTEREST EARNED ON INTER AMER DEV BK 3.125% 9/18/28 \$1 PV ON 8250000.0000 SHARES DUE 9/18/2024	.0000	.000000	.00	.00	.00	128,906.25	.00	.00	.00
09/18/2024	09/18/2024	09/18/2024	6698M4JJ2	P	20	MATURED PAR VALUE OF NOVARTIS FIN CORP DISC C P 9/18/24 10,000,000 PAR VALUE AT 100 %	-10,000,000.0000	1.000000	.00	.00	.00	9,980,897.22	-9,980,897.22	.00	.00
09/18/2024			6698M4JJ2	I	310	INTEREST EARNED ON NOVARTIS FIN CORP DISC C P 9/18/24 \$1 PV ON 10000000.0000 SHARES DUE 9/18/2024 10,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	19,102.78	.00	.00	.00
09/19/2024			14912DJK6	I	310	INTEREST EARNED ON CATERPILLAR FINL SVCS C P 9/19/24 \$1 PV ON 11950000.0000 SHARES DUE 9/19/2024 11,950,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,749.35	.00	.00	.00
09/19/2024	09/19/2024	09/19/2024	14912DJK6	P	20	MATURED PAR VALUE OF CATERPILLAR FINL SVCS C P 9/19/24 11,950,000 PAR VALUE AT 100 %	-11,950,000.0000	1.000000	.00	.00	.00	11,948,250.65	-11,948,250.65	.00	.00
09/19/2024	09/19/2024	09/19/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	11,950,000.0000	1.000000	.00	.00	.00	-11,950,000.00	11,950,000.00	.00	.00
09/20/2024	09/19/2024	09/20/2024	14912DJW0	P	10	PURCHASED PAR VALUE OF CATERPILLAR FINL SVCS C P 9/30/24 /WELLS FARGO SECURITIES, LLC/18,100,000 PAR VALUE AT 99.8663889 %	18,100,000.0000	.998664	.00	.00	.00	-18,075,816.39	18,075,816.39	.00	.00
09/20/2024			313396G64	I	310	INTEREST EARNED ON F H L M C DISC NT 9/20/24 \$1 PV ON 10000000.0000 SHARES DUE 9/20/2024 10,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	21,750.00	.00	.00	.00
09/20/2024	09/20/2024	09/20/2024	313396G64	P	20	MATURED PAR VALUE OF F H L M C DISC NT 9/20/24 10,000,000 PAR VALUE AT 100 %	-10,000,000.0000	1.000000	.00	.00	.00	9,978,250.00	-9,978,250.00	.00	.00
09/20/2024	09/20/2024	09/20/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-11,944,567.8600	1.000000	.00	.00	.00	11,944,567.86	-11,944,567.86	.00	.00
09/20/2024			36225CAZ9 080023M	I	310	INTEREST EARNED ON G N M A 11 #080023 3.750% 12/20/26 \$1 PV ON 8.1300 SHARES DUE 9/20/2024 AUGUST GNMA DUE 9/20/24	.0000	.000000	.00	.00	.00	8.13	.00	.00	.00
09/20/2024	09/20/2024	09/20/2024	36225CAZ9 080023M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080023 3.750% 12/20/26 AUGUST GNMA DUE 9/20/24	-215.3500	.000000	.00	.00	.00	215.35	-218.91	.00	-3.56
09/20/2024			36225CC20 080088M	I	310	INTEREST EARNED ON G N M A 11 #080088 5.000% 6/20/27 \$1 PV ON 12.3000 SHARES DUE 9/20/2024 AUGUST GNMA DUE 9/20/24	.0000	.000000	.00	.00	.00	12.30	.00	.00	.00
09/20/2024	09/20/2024	09/20/2024	36225CC20 080088M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080088 5.000% 6/20/27 AUGUST GNMA DUE 9/20/24	-89.7900	.000000	.00	.00	.00	89.79	-91.75	.00	-1.96
09/20/2024			36225CN28 080408M	I	310	INTEREST EARNED ON G N M A 11 #080408 4.875% 5/20/30 \$1 PV ON 69.9800 SHARES DUE 9/20/2024 AUGUST GNMA DUE 9/20/24	.0000	.000000	.00	.00	.00	69.98	.00	.00	.00

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6745046601 OCSB LONG-TERM PORTFOLIO															
09/20/2024	09/20/2024	09/20/2024	36225CN28 080408M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080408 4.875% 5/20/30 AUGUST GNMA DUE 9/20/24	-225.8200	.000000	.00	.00	.00	225.82	-223.53	.00	2.29
09/20/2024	09/20/2024	09/20/2024	36225CNM4 080395M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080395 4.875% 4/20/30 AUGUST GNMA DUE 9/20/24	-29.0300	.000000	.00	.00	.00	29.03	-28.77	.00	.26
09/20/2024			36225CNM4 080395M	I	310	INTEREST EARNED ON G N M A 11 #080395 4.875% 4/20/30 \$1 PV ON 7.4800 SHARES DUE 9/20/2024 AUGUST GNMA DUE 9/20/24	.0000	.000000	.00	.00	.00	7.48	.00	.00	.00
09/20/2024			36225DCB8 080965M	I	310	INTEREST EARNED ON G N M A 11 #080965 3.625% 7/20/34 \$1 PV ON 46.0700 SHARES DUE 9/20/2024 AUGUST GNMA DUE 9/20/24	.0000	.000000	.00	.00	.00	46.07	.00	.00	.00
09/20/2024	09/20/2024	09/20/2024	36225DCB8 080965M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080965 3.625% 7/20/34 AUGUST GNMA DUE 9/20/24	-410.2100	.000000	.00	.00	.00	410.21	-409.95	.00	.26
09/20/2024	09/19/2024	09/20/2024	93114EJW8	P	10	PURCHASED PAR VALUE OF WALMART INC DISC COML C P 9/30/24 /BARCLAYS CAPITAL INC. FIXED IN/3,875,000 PAR VALUE AT 99.86750013 %	3,875,000.0000	.998675	.00	.00	.00	-3,869,865.63	3,869,865.63	.00	.00
09/23/2024			3137EAXE3	I	310	INTEREST EARNED ON F H L M C M T N 0.375% 9/23/25 \$1 PV ON 7660000.0000 SHARES DUE 9/23/2024	.0000	.000000	.00	.00	.00	14,362.50	.00	.00	.00
09/23/2024	09/23/2024	09/23/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	419,862.5000	1.000000	.00	.00	.00	-419,862.50	419,862.50	.00	.00
09/23/2024	09/23/2024	09/23/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	96,449.5100	1.000000	.00	.00	.00	-96,449.51	96,449.51	.00	.00
09/23/2024	09/21/2024	09/23/2024	43815GAC3 HAR0826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC 0.880% 1/21/26	-95,923.1100	.000000	.00	.00	.00	95,923.11	-95,902.89	.00	20.22
09/23/2024			43815GAC3 HAR0826	I	310	INTEREST EARNED ON HONDA AUTO REC 0.880% 1/21/26 \$1 PV ON 526.4000 SHARES DUE 9/21/2024 \$0.00073/PV ON 717,814.21 PV DUE 9/21/24	.0000	.000000	.00	.00	.00	526.40	.00	.00	.00
09/23/2024			6698M4JP8	I	310	INTEREST EARNED ON NOVARTIS FIN CORP DISC C P 9/23/24 \$1 PV ON 375000.0000 SHARES DUE 9/23/2024 375,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	595.83	.00	.00	.00
09/23/2024	09/23/2024	09/23/2024	6698M4JP8	P	20	MATURED PAR VALUE OF NOVARTIS FIN CORP DISC C P 9/23/24 375,000 PAR VALUE AT 100 %	-375,000.0000	1.000000	.00	.00	.00	374,404.17	-374,404.17	.00	.00
09/23/2024			89236TJZ9	I	310	INTEREST EARNED ON TOYOTA MOTOR MTN 3.050% 3/22/27 \$1 PV ON 2000000.0000 SHARES DUE 9/22/2024	.0000	.000000	.00	.00	.00	30,500.00	.00	.00	.00
09/25/2024			05592XAD2 BV05428	I	310	INTEREST EARNED ON BMW VEH OWNER TR 5.470% 2/25/28 \$1 PV ON 6450.0400 SHARES DUE 9/25/2024 \$0.00456/PV ON 1,415,000.00 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	6,450.04	.00	.00	.00

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6745046601			OCSL LONG-TERM PORTFOLIO												
09/25/2024			313384H36	I	310	INTEREST EARNED ON F H L B DISC NTS 9/25/24 \$1 PV ON 1200000.0000 SHARES DUE 9/25/2024 1,200,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	3,466.67	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	313384H36	P	20	MATURED PAR VALUE OF F H L B DISC NTS 9/25/24 1,200,000 PAR VALUE AT 100 %	-1,200,000.0000	1.000000	.00	.00	.00	1,196,533.33	-1,196,533.33	.00	.00
09/25/2024	09/25/2024	09/25/2024	3136AJZP4	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 1.500% 4/25/29	-26,010.1200	.000000	.00	.00	.00	26,010.12	-23,761.30	2,248.82	.00
09/25/2024			3136AJZP4	I	310	INTEREST EARNED ON F N M A GTD REMIC 1.500% 4/25/29 \$1 PV ON 1324.2800 SHARES DUE 9/25/2024 \$0.00125/PV ON 1,059,424.56 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	1,324.28	.00	.00	.00
09/25/2024			31371NUC7 257179A	I	310	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 11.6000 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	11.60	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31371NUC7 257179A	P	20	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 AUGUST FNMA DUE 9/25/24	-98.4700	.000000	.00	.00	.00	98.47	-104.14	.00	-5.67
09/25/2024			31376KT22 357969A	I	310	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 135.8500 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	135.85	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31376KT22 357969A	P	20	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 AUGUST FNMA DUE 9/25/24	-240.3000	.000000	.00	.00	.00	240.30	-258.32	.00	-18.02
09/25/2024	09/25/2024	09/25/2024	3137BFE98	P	20	PAID DOWN PAR VALUE OF F H L B GTD REMIC 3.171% 10/25/24	-1,773,502.0000	.000000	.00	.00	.00	1,773,502.00	-1,907,761.64	.00	-134,259.64
09/25/2024			3137BFE98	I	310	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 8988.2500 SHARES DUE 9/25/2024 \$0.00264/PV ON 3,401,419.50 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	8,988.25	.00	.00	.00
09/25/2024			3137BSRES	I	310	INTEREST EARNED ON F H L M C MLTCL MTG 3.120% 9/25/26 \$1 PV ON 13000.0000 SHARES DUE 9/25/2024 \$0.00260/PV ON 5,000,000.00 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	13,000.00	.00	.00	.00
09/25/2024			3137FETN0 FHL0428B	I	310	INTEREST EARNED ON F H L M C MLTCL MT 3.350% 1/25/28 \$1 PV ON 15186.6600 SHARES DUE 9/25/2024 \$0.00279/PV ON 5,440,000.00 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	15,186.66	.00	.00	.00
09/25/2024			3137FG6X8 FHL3828B	I	310	INTEREST EARNED ON F H L M C MLTCL MT 3.850% 5/25/28 \$1 PV ON 23260.4100 SHARES DUE 9/25/2024 \$0.00321/PV ON 7,250,000.00 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	23,260.41	.00	.00	.00
09/25/2024			3138EG6F6 AL0869A	I	310	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 8.6100 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	8.61	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	3138EG6F6 AL0869A	P	20	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 AUGUST FNMA DUE 9/25/24	-73.2100	.000000	.00	.00	.00	73.21	-77.43	.00	-4.22

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6745046601			OCS D LONG-TERM PORTFOLIO												
09/25/2024	09/25/2024	09/25/2024	31394JY35 FHL9543	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 6.49999% 9/25/43	-5,933.5900	.000000	.00	.00	.00	5,933.59	-6,719.79	.00	-786.20
09/25/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.49999% 9/25/43 \$1 PV ON 1786.3100 SHARES DUE 9/25/2024 \$0.00542/PV ON 329,780.04 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	1,786.31	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31397QRE0 FNM2841	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-362.8300	336.942122	.00	.00	.00	362.83	-362.72	.00	.11
09/25/2024			31397QRE0 FNM2841	I	310	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 316.8800 SHARES DUE 9/25/2024 \$0.00512/PV ON 61,897.28 PV DUE 9/25/24	.0000	.000000	.00	.00	.00	316.88	.00	.00	.00
09/25/2024			31403DJZ3 745580A	I	310	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 140.7200 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	140.72	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31403DJZ3 745580A	P	20	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 AUGUST FNMA DUE 9/25/24	-460.0200	.000000	.00	.00	.00	460.02	-494.52	.00	-34.50
09/25/2024			31403GXF4 748678A	I	310	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 1.8100 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	1.81	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31403GXF4 748678A	P	20	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 AUGUST FNMA DUE 9/25/24	-3.2800	.000000	.00	.00	.00	3.28	-3.53	.00	-.25
09/25/2024			31406PQY8 815971A	I	310	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 183.4100 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	183.41	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31406PQY8 815971A	P	20	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 AUGUST FNMA DUE 9/25/24	-315.0000	.000000	.00	.00	.00	315.00	-338.63	.00	-23.63
09/25/2024			31406XWT5 823358A	I	310	INTEREST EARNED ON F N M A #823358 5.959% 2/01/35 \$1 PV ON 63.8700 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	63.87	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31406XWT5 823358A	P	20	PAID DOWN PAR VALUE OF F N M A #823358 5.959% 2/01/35 AUGUST FNMA DUE 9/25/24	-81.9600	.000000	.00	.00	.00	81.96	-81.32	.00	.64
09/25/2024			31407BXH7 826080A	I	310	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 26.7800 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	26.78	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31407BXH7 826080A	P	20	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 AUGUST FNMA DUE 9/25/24	-47.3300	.000000	.00	.00	.00	47.33	-50.88	.00	-3.55
09/25/2024			31410F4V4 888336A	I	310	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 233.3300 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	233.33	.00	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
09/25/2024	09/25/2024	09/25/2024	31410F4V4 888336A	P	20	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 AUGUST FNMA DUE 9/25/24	-770.7200	.000000	.00	.00	.00	770.72	-828.52	.00	-57.80
09/25/2024			31417YAY3 MA0022A	I	310	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 14.0900 SHARES DUE 9/25/2024 AUGUST FNMA DUE 9/25/24	.0000	.000000	.00	.00	.00	14.09	.00	.00	.00
09/25/2024	09/25/2024	09/25/2024	31417YAY3 MA0022A	P	20	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 AUGUST FNMA DUE 9/25/24	-87.3900	.000000	.00	.00	.00	87.39	-92.42	.00	-5.03
09/25/2024	09/25/2024	09/25/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,832,920.6000	1.000000	.00	.00	.00	-1,832,920.60	1,832,920.60	.00	.00
09/25/2024	09/25/2024	09/25/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,246,198.5200	1.000000	.00	.00	.00	-1,246,198.52	1,246,198.52	.00	.00
09/27/2024		09/27/2024	3135G0X24	I	301	RECEIVED ACCRUED INTEREST ON SALE OF F N M A 1.625% 1/07/25	.0000	.000000	.00	.00	.00	13,541.67	.00	.00	.00
09/27/2024	09/26/2024	09/27/2024	3135G0X24	P	20	SOLD PAR VALUE OF F N M A 1.625% 1/07/25 /NMRIUS33 NOMURA SECS INTL NY/3,750,000 PAR VALUE AT 99.1574 %	-3,750,000.0000	.991574	.00	.00	.00	3,718,402.50	-3,863,812.50	.00	-145,410.00
09/27/2024		09/27/2024	3137EAEPO	I	301	RECEIVED ACCRUED INTEREST ON SALE OF F H L M C 1.500% 2/12/25	.0000	.000000	.00	.00	.00	9,750.00	.00	.00	.00
09/27/2024	09/26/2024	09/27/2024	3137EAEPO	P	20	SOLD PAR VALUE OF F H L M C 1.500% 2/12/25 /TORONTO DOMINION SECURITIES (U/5,200,000 PAR VALUE AT 98.8358 %	-5,200,000.0000	.988358	.00	.00	.00	5,139,461.60	-5,356,052.00	.00	-216,590.40
09/27/2024	09/27/2024	09/27/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,336,114.4100	1.000000	.00	.00	.00	-4,336,114.41	4,336,114.41	.00	.00
09/27/2024	09/27/2024	09/27/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	13,403,676.8700	1.000000	.00	.00	.00	-13,403,676.87	13,403,676.87	.00	.00
09/27/2024		09/27/2024	44935FAD6 HAR0726	I	301	RECEIVED ACCRUED INTEREST ON SALE OF HYUNDAI AUTO REC TR 0.740% 5/15/26	.0000	.000000	.00	.00	.00	92.81	.00	.00	.00
09/27/2024	09/26/2024	09/27/2024	44935FAD6 HAR0726	P	20	SOLD PAR VALUE OF HYUNDAI AUTO REC TR 0.740% 5/15/26 /J.P. MORGAN SECURITIES LLC/376,264.43 PAR VALUE AT 98.98046701 %	-376,264.4300	.989805	.00	.00	.00	372,428.29	-376,180.45	.00	-3,752.16
09/27/2024	09/27/2024	09/27/2024	459052H58	P	20	MATURED PAR VALUE OF INTL BK DISC NTS 9/27/24 4,150,000 PAR VALUE AT 100 %	-4,150,000.0000	1.000000	.00	.00	.00	4,150,000.00	-4,136,812.22	13,187.78	.00
09/27/2024	09/27/2024	09/27/2024	91058TJW7	P	10	PURCHASED PAR VALUE OF UNITEDHEALTH GROUP INC C P 9/30/24 /J.P. MORGAN SECURITIES LLC/922,000 PAR VALUE AT 99.96 %	922,000.0000	.999600	.00	.00	.00	-921,631.20	921,631.20	.00	.00
09/30/2024			14912DJW0	I	310	INTEREST EARNED ON CATERPILLAR FINL SVCS C P 9/30/24 \$1 PV ON 18100000.0000 SHARES DUE 9/30/2024 18,100,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	24,183.61	.00	.00	.00

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6745046601			OCS D LONG-TERM PORTFOLIO												
09/30/2024	09/30/2024	09/30/2024	14912DJW0	P	20	MATURED PAR VALUE OF CATERPILLAR FINL SVCS C P 9/30/24 18,100,000 PAR VALUE AT 100 %	-18,100,000.0000	1.000000	.00	.00	.00	18,075,816.39	-18,075,816.39	.00	.00
09/30/2024			3130AQD59	I	310	INTEREST EARNED ON F H L B DEB 1.000% 9/30/24 \$1 PV ON 500000.0000 SHARES DUE 9/30/2024	.0000	.000000	.00	.00	.00	1,250.00	.00	.00	.00
09/30/2024	09/30/2024	09/30/2024	3130AQD59	P	20	MATURED PAR VALUE OF F H L B DEB 1.000% 9/30/24 500,000 PAR VALUE AT 100 %	-500,000.0000	1.000000	.00	.00	.00	500,000.00	-498,526.00	1,474.00	.00
09/30/2024			313396H89	I	310	INTEREST EARNED ON F H L M C DISC NT 9/30/24 \$1 PV ON 2500000.0000 SHARES DUE 9/30/2024 2,500,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	8,958.33	.00	.00	.00
09/30/2024	09/30/2024	09/30/2024	313396H89	P	20	MATURED PAR VALUE OF F H L M C DISC NT 9/30/24 2,500,000 PAR VALUE AT 100 %	-2,500,000.0000	1.000000	.00	.00	.00	2,491,041.67	-2,491,041.67	.00	.00
09/30/2024	09/30/2024	09/30/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	21,736,457.5200	1.000000	.00	.00	.00	-21,736,457.52	21,736,457.52	.00	.00
09/30/2024	09/30/2024	09/30/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,257,745.6100	1.000000	.00	.00	.00	-5,257,745.61	5,257,745.61	.00	.00
09/30/2024		09/27/2024	362585AC5 GFC3427	I	301	RECEIVED ACCRUED INTEREST ON SALE OF GM FIN CONS AUT 3.100% 2/16/27	.0000	.000000	.00	.00	.00	1,327.87	.00	.00	.00
09/30/2024	09/26/2024	09/27/2024	362585AC5 GFC3427	P	20	SOLD PAR VALUE OF GM FIN CONS AUT 3.100% 2/16/27 /CRLYUS33 CALYON NY/1,401,857.9 PAR VALUE AT 99.14062688 %	-1,401,857.9000	.991406	.00	.00	.00	1,389,810.71	-1,401,564.91	.00	-11,754.20
09/30/2024		09/27/2024	448977AD0 HAR2226	I	301	RECEIVED ACCRUED INTEREST ON SALE OF HYUNDAI AUTO REC 2.220% 10/15/26	.0000	.000000	.00	.00	.00	1,500.92	.00	.00	.00
09/30/2024	09/26/2024	09/27/2024	448977AD0 HAR2226	P	20	SOLD PAR VALUE OF HYUNDAI AUTO REC 2.220% 10/15/26 /CRLYUS33 CALYON NY/2,028,264.64 PAR VALUE AT 98.86718924 %	-2,028,264.6400	.988672	.00	.00	.00	2,005,288.24	-2,028,186.56	.00	-22,898.32
09/30/2024		09/27/2024	47787JAC2 JDO2326	I	301	RECEIVED ACCRUED INTEREST ON SALE OF JOHN DEERE OWNER 2.320% 9/15/26	.0000	.000000	.00	.00	.00	992.32	.00	.00	.00
09/30/2024	09/26/2024	09/27/2024	47787JAC2 JDO2326	P	20	SOLD PAR VALUE OF JOHN DEERE OWNER 2.320% 9/15/26 /SOGEFRPPHCM SOCIETE GEN PARIS/1,283,172.17 PAR VALUE AT 98.81640747 %	-1,283,172.1700	.988164	.00	.00	.00	1,267,984.64	-1,282,888.32	.00	-14,903.68
09/30/2024		09/27/2024	47789QAC4 JDO0926	I	301	RECEIVED ACCRUED INTEREST ON SALE OF JOHN DEERE OWN 0.520% 3/16/26	.0000	.000000	.00	.00	.00	103.68	.00	.00	.00
09/30/2024	09/26/2024	09/27/2024	47789QAC4 JDO0926	P	20	SOLD PAR VALUE OF JOHN DEERE OWN 0.520% 3/16/26 /SOGEFRPPHCM SOCIETE GEN PARIS/598,143.9 PAR VALUE AT 98.76172439 %	-598,143.9000	.987617	.00	.00	.00	590,737.23	-598,090.53	.00	-7,353.30
09/30/2024			91058TJW7	I	310	INTEREST EARNED ON UNITEDHEALTH GROUP INC C P 9/30/24 \$1 PV ON 922000.0000 SHARES DUE 9/30/2024 922,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	368.80	.00	.00	.00

U.S. Bank Pivot
Transaction History Without Totals
By Account Id, Post Date

Page: 19 of 19
 Print Date: 10/02/2024 at 3:07:02 pm
 Data From: 09/01/2024
 Thru: 09/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCS D LONG-TERM PORTFOLIO												
09/30/2024	09/30/2024	09/30/2024	91058TJW7	P	20	MATURED PAR VALUE OF UNITEDHEALTH GROUP INC C P 9/30/24 922,000 PAR VALUE AT 100 %	-922,000.0000	1.000000	.00	.00	.00	921,631.20	-921,631.20	.00	.00
09/30/2024			91282CAM3	I	310	INTEREST EARNED ON U S TREASURY NT 0.250% 9/30/25 \$1 PV ON 6500000.0000 SHARES DUE 9/30/2024	.0000	.000000	.00	.00	.00	8,125.00	.00	.00	.00
09/30/2024			91282CBT7 UST0026A	I	310	INTEREST EARNED ON U S TREASURY NT 0.750% 3/31/26 \$1 PV ON 10000000.0000 SHARES DUE 9/30/2024	.0000	.000000	.00	.00	.00	37,500.00	.00	.00	.00
09/30/2024			91282CFM8 UST4127	I	310	INTEREST EARNED ON U S TREASURY NT 4.125% 9/30/27 \$1 PV ON 10925000.0000 SHARES DUE 9/30/2024	.0000	.000000	.00	.00	.00	225,328.13	.00	.00	.00
09/30/2024			91282CGT2	I	310	INTEREST EARNED ON U S TREASURY NT 3.625% 3/31/28 \$1 PV ON 20000000.0000 SHARES DUE 9/30/2024	.0000	.000000	.00	.00	.00	362,500.00	.00	.00	.00
09/30/2024			91282CJA0	I	310	INTEREST EARNED ON U S TREASURY NT 4.625% 9/30/28 \$1 PV ON 20000000.0000 SHARES DUE 9/30/2024	.0000	.000000	.00	.00	.00	462,500.00	.00	.00	.00
09/30/2024			93114EJW8	I	310	INTEREST EARNED ON WALMART INC DISC COML C P 9/30/24 \$1 PV ON 3875000.0000 SHARES DUE 9/30/2024 3,875,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	5,134.37	.00	.00	.00
09/30/2024	09/30/2024	09/30/2024	93114EJW8	P	20	MATURED PAR VALUE OF WALMART INC DISC COML C P 9/30/24 3,875,000 PAR VALUE AT 100 %	-3,875,000.0000	1.000000	.00	.00	.00	3,869,865.63	-3,869,865.63	.00	.00

Account Ending Cash

Principal Cash: -87,478,445.73

Income Cash: 87,478,445.73

Total Cash: 0.00

***** End Of Report *****