

**U.S. Bank Pivot**  
**Transaction History Without Totals**  
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<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP</u> <u>Ticker</u> <u>SEDOL</u>	<u>Port</u> <u>P/I</u>	<u>Tran</u> <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC</u> <u>Fee</u>	<u>Misc</u> <u>Fee</u>	<u>Net Cash</u> <u>Amount</u>	<u>Cost</u>	<u>Short Term</u> <u>Gain/Loss</u>	<u>Long Term</u> <u>Gain/Loss</u>	
6745046600 OCSD LIQUID OPERATING PORTFOLIO																
							<b>Account Beginning Cash</b>		<b>Principal Cash: -20,257,213.26</b>			<b>Income Cash: 20,257,213.26</b>		<b>Total Cash: 0.00</b>		
10/01/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 9/30/2024 INTEREST FROM 9/1/24 TO 9/30/24	.0000	.000000	.00	.00	.00	660.90	.00	.00	.00	
10/02/2024	10/02/2024	10/02/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	660.9000	1.000000	.00	.00	.00	-660.90	660.90	.00	.00	
10/03/2024			24422EXA2 JDM5725	I	310	INTEREST EARNED ON JOHN DEERE MTN 5.83408% 7/03/25 \$1 PV ON 500000.0000 SHARES DUE 10/3/2024	.0000	.000000	.00	.00	.00	7,454.66	.00	.00	.00	
10/03/2024	10/03/2024	10/03/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,454.6600	1.000000	.00	.00	.00	-7,454.66	7,454.66	.00	.00	
10/08/2024	10/07/2024	10/08/2024	03785DKP0	P	10	PURCHASED PAR VALUE OF APPLE INC DISC COML C P 10/23/24 /GOLDMAN SACHS & CO. LLC/1,000,000 PAR VALUE AT 99.799167 %	1,000,000.0000	.997992	.00	.00	.00	-997,991.67	997,991.67	.00	.00	
10/08/2024	10/08/2024	10/08/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-997,991.6700	1.000000	.00	.00	.00	997,991.67	-997,991.67	.00	.00	
10/08/2024	10/08/2024	10/08/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	987,101.9900	1.000000	.00	.00	.00	-987,101.99	987,101.99	.00	.00	
10/08/2024		10/08/2024	713448FU7 PI55624	I	300	PAID ACCRUED INTEREST ON PURCHASE OF PEPSICO INC 5.70184% 11/12/24	.0000	.000000	.00	.00	.00	-8,916.01	.00	.00	.00	
10/08/2024	10/07/2024	10/08/2024	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 100.03 %	1,000,000.0000	1.000300	.00	.00	.00	-1,000,300.00	1,000,300.00	.00	.00	
10/08/2024	10/07/2024	10/08/2024	912797LU9	P	20	SOLD PAR VALUE OF U S TREASURY BILL 10/22/24 /MORGAN STANLEY & CO. LLC/BTEC 2,000,000 PAR VALUE AT 99.8159 %	-2,000,000.0000	.998159	.00	.00	.00	1,967,261.38	-1,967,261.38	.00	.00	
10/08/2024			912797LU9	I	310	INTEREST EARNED ON U S TREASURY BILL 10/22/24 \$1 PV ON 2000000.0000 SHARES DUE 10/7/2024 2,000,000 PAR VALUE AT 99.8159 %	.0000	.000000	.00	.00	.00	29,056.62	.00	.00	.00	
10/09/2024	10/08/2024	10/09/2024	14913UAG5 CM55924	P	10	PURCHASED PAR VALUE OF CATERPILLAR MTN 5.94279% 11/14/24 /BOFA SECURITIES, INC./FXD INC/535,000 PAR VALUE AT 100.036 %	535,000.0000	1.000360	.00	.00	.00	-535,192.60	535,192.60	.00	.00	
10/09/2024		10/09/2024	14913UAG5 CM55924	I	300	PAID ACCRUED INTEREST ON PURCHASE OF CATERPILLAR MTN 5.94279% 11/14/24	.0000	.000000	.00	.00	.00	-4,702.81	.00	.00	.00	
10/09/2024	10/09/2024	10/09/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,165.0600	1.000000	.00	.00	.00	-9,165.06	9,165.06	.00	.00	
10/09/2024			912797LU9	I	310	INTEREST EARNED ON U S TREASURY BILL 10/22/24 \$1 PV ON 550000.0000 SHARES DUE 10/8/2024 550,000 PAR VALUE AT 99.82917636 %	.0000	.000000	.00	.00	.00	7,629.01	.00	.00	.00	
10/09/2024	10/08/2024	10/09/2024	912797LU9	P	20	SOLD PAR VALUE OF U S TREASURY BILL 10/22/24 /J.P. MORGAN SECURITIES LLC/BTEC 550,000 PAR VALUE AT 99.82917636 %	-550,000.0000	.998292	.00	.00	.00	541,431.46	-541,431.46	.00	.00	

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<b>6745046600 OCSLD LIQUID OPERATING PORTFOLIO</b>															
10/18/2024	10/18/2024	10/18/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,051.0700	1.000000	.00	.00	.00	3,051.07	-3,051.07	.00	.00
10/18/2024	10/17/2024	10/18/2024	4581X0DR6 IAM5525	P	10	PURCHASED PAR VALUE OF INTER AMER M T N 5.660% 2/04/25 /WELLS FARGO SECURITIES, LLC/2,000,000 PAR VALUE AT 100.043084 %	2,000,000.0000	1.000431	.00	.00	.00	-2,000,861.68	2,000,861.68	.00	.00
10/18/2024		10/18/2024	4581X0DR6 IAM5525	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTER AMER M T N 5.660% 2/04/25	.0000	.000000	.00	.00	.00	-22,504.22	.00	.00	.00
10/18/2024	10/17/2024	10/18/2024	912797LU9	P	20	SOLD PAR VALUE OF U S TREASURY BILL 10/22/24 /J.P. MORGAN SECURITIES LLC/BTEC 700,000 PAR VALUE AT 99.94757714 %	-700,000.0000	.999476	.00	.00	.00	694,625.58	-694,625.58	.00	.00
10/18/2024			912797LU9	I	310	INTEREST EARNED ON U S TREASURY BILL 10/22/24 \$1 PV ON 700000.0000 SHARES DUE 10/17/2024 700,000 PAR VALUE AT 99.94757714 %	.0000	.000000	.00	.00	.00	5,007.46	.00	.00	.00
10/18/2024	10/17/2024	10/18/2024	912797MB0	P	20	SOLD PAR VALUE OF U S TREASURY BILL 11/12/24 /J.P. MORGAN SECURITIES LLC/BTEC 1,325,000 PAR VALUE AT 99.67409736 %	-1,325,000.0000	.996741	.00	.00	.00	1,314,763.49	-1,314,763.49	.00	.00
10/18/2024			912797MB0	I	310	INTEREST EARNED ON U S TREASURY BILL 11/12/24 \$1 PV ON 1325000.0000 SHARES DUE 10/17/2024 1,325,000 PAR VALUE AT 99.67409736 %	.0000	.000000	.00	.00	.00	5,918.30	.00	.00	.00
10/21/2024	10/21/2024	10/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	14,736.0900	1.000000	.00	.00	.00	-14,736.09	14,736.09	.00	.00
10/21/2024			64952WES8 NYL4425	I	310	INTEREST EARNED ON NEW YORK LIFE MTN 5.89359% 4/21/25 \$1 PV ON 1000000.0000 SHARES DUE 10/21/2024	.0000	.000000	.00	.00	.00	14,736.09	.00	.00	.00
10/23/2024	10/23/2024	10/23/2024	03785DKP0	P	20	MATURED PAR VALUE OF APPLE INC DISC COML C P 10/23/24 1,000,000 PAR VALUE AT 100 %	-1,000,000.0000	1.000000	.00	.00	.00	997,991.67	-997,991.67	.00	.00
10/23/2024			03785DKP0	I	310	INTEREST EARNED ON APPLE INC DISC COML C P 10/23/24 \$1 PV ON 1000000.0000 SHARES DUE 10/23/2024 1,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	2,008.33	.00	.00	.00
10/23/2024	10/22/2024	10/23/2024	20030NBN0	P	10	PURCHASED PAR VALUE OF COMCAST CORP 3.375% 8/15/25 /J.P. MORGAN SECURITIES LLC/1,000,000 PAR VALUE AT 99.101 %	1,000,000.0000	.991010	.00	.00	.00	-991,010.00	991,010.00	.00	.00
10/23/2024		10/23/2024	20030NBN0	I	300	PAID ACCRUED INTEREST ON PURCHASE OF COMCAST CORP 3.375% 8/15/25	.0000	.000000	.00	.00	.00	-6,375.00	.00	.00	.00
10/23/2024	10/23/2024	10/23/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,615.0000	1.000000	.00	.00	.00	-2,615.00	2,615.00	.00	.00
10/24/2024	10/24/2024	10/24/2024	16677JKQ8	P	20	MATURED PAR VALUE OF CHEVRON CORP DISC COML C P 10/24/24 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	.00	.00	.00	1,985,666.67	-1,985,666.67	.00	.00
10/24/2024			16677JKQ8	I	310	INTEREST EARNED ON CHEVRON CORP DISC COML C P 10/24/24 \$1 PV ON 2000000.0000 SHARES DUE 10/24/2024 2,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	14,333.33	.00	.00	.00

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<b>6745046600 OCSD LIQUID OPERATING PORTFOLIO</b>															
10/24/2024	10/24/2024	10/24/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	22,050.5200	1.000000	.00	.00	.00	-22,050.52	22,050.52	.00	.00
10/24/2024	10/23/2024	10/24/2024	46625HKC3	P	10	PURCHASED PAR VALUE OF JPMORGAN CHASE CO 3.125% 1/23/25 /J.P. MORGAN SECURITIES LLC/2,000,000 PAR VALUE AT 99.565 %	2,000,000.0000	.995650	.00	.00	.00	-1,991,300.00	1,991,300.00	.00	.00
10/24/2024		10/24/2024	46625HKC3	I	300	PAID ACCRUED INTEREST ON PURCHASE OF JPMORGAN CHASE CO 3.125% 1/23/25	.0000	.000000	.00	.00	.00	-15,798.61	.00	.00	.00
10/24/2024			61747YEB7 MSM5825	I	310	INTEREST EARNED ON MORGAN STANLEY MTN 5.82983% 1/22/25 \$1 PV ON 2000000.0000 SHARES DUE 10/24/2024	.0000	.000000	.00	.00	.00	29,149.13	.00	.00	.00
10/31/2024	10/30/2024	10/31/2024	00287YAQ2	P	10	PURCHASED PAR VALUE OF ABBVIE INC 3.600% 5/14/25 /CITIGROUP GLOBAL MARKETS INC./2,000,000 PAR VALUE AT 99.41 %	2,000,000.0000	.994100	.00	.00	.00	-1,988,200.00	1,988,200.00	.00	.00
10/31/2024		10/31/2024	00287YAQ2	I	300	PAID ACCRUED INTEREST ON PURCHASE OF ABBVIE INC 3.600% 5/14/25	.0000	.000000	.00	.00	.00	-33,400.00	.00	.00	.00
10/31/2024	10/31/2024	10/31/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-21,600.0000	1.000000	.00	.00	.00	21,600.00	-21,600.00	.00	.00
10/31/2024	10/31/2024	10/31/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	166,245.9100	1.000000	.00	.00	.00	-166,245.91	166,245.91	.00	.00
10/31/2024			91282CFS5	I	310	INTEREST EARNED ON U S TREASURY NT 0.00001% 10/31/24 \$1 PV ON 2000000.0000 SHARES DUE 10/31/2024	.0000	.000000	.00	.00	.00	25,565.58	.00	.00	.00
10/31/2024	10/31/2024	10/31/2024	91282CFS5	P	20	MATURED PAR VALUE OF U S TREASURY NT 0.00001% 10/31/24 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	.00	.00	.00	2,000,000.00	-1,999,816.63	183.37	.00
10/31/2024			91282CGF2 UST0025	I	310	INTEREST EARNED ON U S TREASURY NT 5.243% 1/31/25 \$1 PV ON 10875000.0000 SHARES DUE 10/31/2024	.0000	.000000	.00	.00	.00	140,680.33	.00	.00	.00
<b>Account Ending Cash</b>							<b>Principal Cash: -20,447,716.35</b>			<b>Income Cash: 20,447,716.35</b>			<b>Total Cash: 0.00</b>		

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6745046601			OCSD LONG-TERM PORTFOLIO												
						Account Beginning Cash						Income Cash: 87,478,445.73			Total Cash: 0.00
10/01/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 9/30/2024 INTEREST FROM 9/1/24 TO 9/30/24	.0000	.000000	.00	.00	.00	18,288.96	.00	.00	.00
10/01/2024	10/01/2024	10/01/2024	44935FAD6 HAR0726	P	25	DISTRIBUTED PAR VALUE OF HYUNDAI AUTO REC TR 0.740% 5/15/26 VALUED AT 0.01 FRACTIONAL SHRS	-0.100	.000000	.00	.00	.00	.00	-.01	.00	.00
10/02/2024				P	210	CASH DISBURSEMENT PAID TO ORANGE COUNTY SANITATION DISTRICT OUTGOING DOMESTIC WIRE LONG-TERM PORTFOLIO WITHDRAWAL (RESCHEDULED)	.0000	.000000	.00	.00	.00	-48,000,000.00	.00	.00	.00
10/02/2024	10/02/2024	10/02/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-48,000,000.0000	1.000000	.00	.00	.00	48,000,000.00	-48,000,000.00	.00	.00
10/02/2024	10/02/2024	10/02/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	18,288.9600	1.000000	.00	.00	.00	-18,288.96	18,288.96	.00	.00
10/03/2024	10/03/2024	10/03/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	435.9700	1.000000	.00	.00	.00	-435.97	435.97	.00	.00
10/03/2024			525ESC0Y6	P	110	Unknown LEHMAN BRTH HLD ESC PARTIAL LIQUIDATING DISTRIBUTION PAID @ 0.167544/S	.0000	.000000	.00	.00	.00	335.09	-335.09	.00	.00
10/03/2024			525ESCIB7	P	110	Unknown LEHMAN BRTH MTN ES 0.00001% 1/24/13 PARTIAL LIQUIDATING DISTRIBUTION PAID @ 0.168139	.0000	.000000	.00	.00	.00	100.88	-100.88	.00	.00
10/09/2024	10/08/2024	10/09/2024	30303M8S4	P	10	PURCHASED PAR VALUE OF META PLATFORMS INC 4.300% 8/15/29 /BOFA SECURITIES, INC./FXD INC/XOTC 6,300,000 PAR VALUE AT 100.469 %	6,300,000.0000	1.004690	.00	.00	.00	-6,329,547.00	6,329,547.00	.00	.00
10/09/2024		10/09/2024	30303M8S4	I	300	PAID ACCRUED INTEREST ON PURCHASE OF META PLATFORMS INC 4.300% 8/15/29	.0000	.000000	.00	.00	.00	-45,150.00	.00	.00	.00
10/09/2024	10/08/2024	10/09/2024	3130AH6Y4	P	10	PURCHASED PAR VALUE OF FEDERAL HOME LOAN BA 2.060% 9/27/29 /CITIGROUP GLOBAL MARKETS INC./1,300,000 PAR VALUE AT 91.51 %	1,300,000.0000	.915100	.00	.00	.00	-1,189,630.00	1,189,630.00	.00	.00
10/09/2024		10/09/2024	3130AH6Y4	I	300	PAID ACCRUED INTEREST ON PURCHASE OF FEDERAL HOME LOAN BA 2.060% 9/27/29	.0000	.000000	.00	.00	.00	-892.67	.00	.00	.00
10/09/2024	10/08/2024	10/09/2024	3134A3U53 FHL91529	P	10	PURCHASED PAR VALUE OF F H L M C STRIP 9/15/29 /RBS SECURITIES INC./2,500,000 PAR VALUE AT 82.3 %	2,500,000.0000	.823000	.00	.00	.00	-2,057,500.00	2,057,500.00	.00	.00
10/09/2024	10/09/2024	10/09/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	173,418.1900	1.000000	.00	.00	.00	-173,418.19	173,418.19	.00	.00
10/09/2024	10/09/2024	10/09/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-389,216.0500	1.000000	.00	.00	.00	389,216.05	-389,216.05	.00	.00

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6745046601			OCS D LONG-TERM PORTFOLIO												
10/09/2024	10/08/2024	10/09/2024	362554AC1 GFC0626	P	20	SOLD PAR VALUE OF GM FIN CONS AUTO 0.680% 9/16/26 /SOGEFRPPHCM SOCIETE GEN PARIS/555,914.31 PAR VALUE AT 98.57031203 %	-555,914.3100	.985703	.00	.00	.00	547,966.47	-555,900.14	.00	-7,933.67
10/09/2024		10/09/2024	362554AC1 GFC0626	I	301	RECEIVED ACCRUED INTEREST ON SALE OF GM FIN CONS AUTO 0.680% 9/16/26	.0000	.000000	.00	.00	.00	241.51	.00	.00	.00
10/09/2024		10/09/2024	380146AC4 GFC1226	I	301	RECEIVED ACCRUED INTEREST ON SALE OF GM FIN CONS AUTO 1.260% 11/16/26	.0000	.000000	.00	.00	.00	511.29	.00	.00	.00
10/09/2024	10/08/2024	10/09/2024	380146AC4 GFC1226	P	20	SOLD PAR VALUE OF GM FIN CONS AUTO 1.260% 11/16/26 /MITSUBISHI UFJ SECURITIES (USA/635,142.04 PAR VALUE AT 98.640625 %	-635,142.0400	.986406	.00	.00	.00	626,508.08	-635,086.85	.00	-8,578.77
10/09/2024	10/08/2024	10/09/2024	43815GAC3 HAR0826	P	20	SOLD PAR VALUE OF HONDA AUTO REC 0.880% 1/21/26 /SOGEFRPPHCM SOCIETE GEN PARIS/621,891.09 PAR VALUE AT 98.82031113 %	-621,891.0900	.988203	.00	.00	.00	614,554.71	-621,759.99	.00	-7,205.28
10/09/2024		10/09/2024	43815GAC3 HAR0826	I	301	RECEIVED ACCRUED INTEREST ON SALE OF HONDA AUTO REC 0.880% 1/21/26	.0000	.000000	.00	.00	.00	273.63	.00	.00	.00
10/09/2024	10/08/2024	10/09/2024	45818WV3	P	10	PURCHASED PAR VALUE OF INTER AMER BK M T N 3.900% 8/15/29 /WELLS FARGO SECURITIES, LLC/1,500,000 PAR VALUE AT 99.8585 %	1,500,000.0000	.998585	.00	.00	.00	-1,497,877.50	1,497,877.50	.00	.00
10/09/2024		10/09/2024	45818WV3	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTER AMER BK M T N 3.900% 8/15/29	.0000	.000000	.00	.00	.00	-8,775.00	.00	.00	.00
10/09/2024	10/08/2024	10/09/2024	747525AF0	P	20	SOLD PAR VALUE OF QUALCOMM INC 3.450% 5/20/25 /STONEX FINANCIAL INC./8,000,000 PAR VALUE AT 99.332 %	-8,000,000.0000	.993320	.00	.00	.00	7,946,560.00	-8,479,891.80	.00	-533,331.80
10/09/2024		10/09/2024	747525AF0	I	301	RECEIVED ACCRUED INTEREST ON SALE OF QUALCOMM INC 3.450% 5/20/25	.0000	.000000	.00	.00	.00	106,566.67	.00	.00	.00
10/09/2024	10/08/2024	10/09/2024	91282CFJ5	P	10	PURCHASED PAR VALUE OF U S TREASURY NT 3.125% 8/31/29 /CITIGROUP GLOBAL MARKETS INC./10,250,000 PAR VALUE AT 96.67611629 %	10,250,000.0000	.966761	.00	.00	.00	-9,909,301.92	9,909,301.92	.00	.00
10/09/2024		10/09/2024	91282CFJ5	I	300	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 3.125% 8/31/29	.0000	.000000	.00	.00	.00	-34,508.81	.00	.00	.00
10/09/2024	10/08/2024	10/09/2024	91282CFM8 UST4127	P	20	SOLD PAR VALUE OF U S TREASURY NT 4.125% 9/30/27 /CITIGROUP GLOBAL MARKETS INC./10,925,000 PAR VALUE AT 100.71450874 %	-10,925,000.0000	1.007145	.00	.00	.00	11,003,060.08	-11,040,955.08	.00	-37,895.00
10/09/2024		10/09/2024	91282CFM8 UST4127	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 4.125% 9/30/27	.0000	.000000	.00	.00	.00	11,142.60	.00	.00	.00
10/15/2024			023135CF1	I	310	INTEREST EARNED ON AMAZON COM 3.300% 4/13/27 \$1 PV ON 2000000.0000 SHARES DUE 10/13/2024	.0000	.000000	.00	.00	.00	33,000.00	.00	.00	.00
10/15/2024			02582JIT8	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.390% 5/17/27 \$1 PV ON 6620000.0000 SHARES DUE 10/15/2024	.0000	.000000	.00	.00	.00	18,701.50	.00	.00	.00

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6745046601 OCS LONG-TERM PORTFOLIO														
10/15/2024			02582J JV3	I	310 INTEREST EARNED ON AMERICAN EXPRESS 3.750% 8/16/27 \$1 PV ON 6250.0000 SHARES DUE 10/15/2024 \$0.00313/PV ON 2,000,000.00 PV DUE 10/15/24	.0000	.000000	.00	.00	.00	6,250.00	.00	.00	.00
10/15/2024			161571HV9	I	310 INTEREST EARNED ON CHASE ISSUE TR 4.600% 1/16/29 \$1 PV ON 30820.0000 SHARES DUE 10/15/2024 \$0.00383/PV ON 8,040,000.00 PV DUE 10/15/24	.0000	.000000	.00	.00	.00	30,820.00	.00	.00	.00
10/15/2024			3133TCE95 FHL3032	I	310 INTEREST EARNED ON F H L M C MLTCL MTG 4.744% 8/15/32 \$1 PV ON 7.3100 SHARES DUE 10/15/2024 \$0.00395/PV ON 1,848.25 PV DUE 10/15/24	.0000	.000000	.00	.00	.00	7.31	.00	.00	.00
10/15/2024	10/15/2024	10/15/2024	3133TCE95 FHL3032	P	20 PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.744% 8/15/32	-42.9000	.000000	.00	.00	.00	42.90	-42.95	.00	-.05
10/15/2024	10/15/2024	10/15/2024	31348SWZ3 786064F	P	20 PAID DOWN PAR VALUE OF F H L M C #786064 6.262% 1/01/28 SEPTEMBER FHLMC DUE 10/15/24	-6.5500	.000000	.00	.00	.00	6.55	-6.39	.00	.16
10/15/2024			31348SWZ3 786064F	I	310 INTEREST EARNED ON F H L M C #786064 6.262% 1/01/28 \$1 PV ON 1.5300 SHARES DUE 10/15/2024 AUGUST FHLMC DUE 10/15/24	.0000	.000000	.00	.00	.00	1.53	.00	.00	.00
10/15/2024	10/15/2024	10/15/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	855,009.8100	1.000000	.00	.00	.00	-855,009.81	855,009.81	.00	.00
10/15/2024	10/15/2024	10/15/2024	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
10/15/2024			43815BAC4 HAR1826	I	310 INTEREST EARNED ON HONDA AUTO REC OWN 1.880% 5/15/26 \$1 PV ON 2828.9100 SHARES DUE 10/15/2024 \$0.00157/PV ON 1,805,688.22 PV DUE 10/15/24	.0000	.000000	.00	.00	.00	2,828.91	.00	.00	.00
10/15/2024	10/15/2024	10/15/2024	43815BAC4 HAR1826	P	20 PAID DOWN PAR VALUE OF HONDA AUTO REC OWN 1.880% 5/15/26	-191,955.5400	.000000	.00	.00	.00	191,955.54	-191,926.67	.00	28.87
10/15/2024			47800AAC4 JDO6827	I	310 INTEREST EARNED ON JOHN DEERE OWN R TR 3.740% 2/16/27 \$1 PV ON 7321.3500 SHARES DUE 10/15/2024 \$0.00312/PV ON 2,349,097.31 PV DUE 10/15/24	.0000	.000000	.00	.00	.00	7,321.35	.00	.00	.00
10/15/2024	10/15/2024	10/15/2024	47800AAC4 JDO6827	P	20 PAID DOWN PAR VALUE OF JOHN DEERE OWN R TR 3.740% 2/16/27	-127,964.3300	.000000	.00	.00	.00	127,964.33	-127,952.11	.00	12.22
10/15/2024			47800BAC2 JDO5027	I	310 INTEREST EARNED ON JOHN DEERE OWNER 5.090% 6/15/27 \$1 PV ON 15394.8900 SHARES DUE 10/15/2024 \$0.00424/PV ON 3,629,442.43 PV DUE 10/15/24	.0000	.000000	.00	.00	.00	15,394.89	.00	.00	.00
10/15/2024	10/15/2024	10/15/2024	47800BAC2 JDO5027	P	20 PAID DOWN PAR VALUE OF JOHN DEERE OWNER 5.090% 6/15/27	-173,066.0000	.000000	.00	.00	.00	173,066.00	-173,052.57	.00	13.43
10/15/2024			61747YFP5 MSM5428	I	310 INTEREST EARNED ON MORGAN STANLEY MTN 5.4636% 4/13/28 \$1 PV ON 9750000.0000 SHARES DUE 10/13/2024	.0000	.000000	.00	.00	.00	266,350.50	.00	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
10/17/2024	10/16/2024	10/17/2024	00440EAS6	P	20	SOLD PAR VALUE OF ACE INA HOLDING 3.150% 3/15/25 /JEFFERIES LLC/2,000,000 PAR VALUE AT 99.303 %	-2,000,000.0000	.993030	.00	.00	.00	1,986,060.00	-2,203,740.00	.00	-217,680.00
10/17/2024		10/17/2024	00440EAS6	I	301	RECEIVED ACCRUED INTEREST ON SALE OF ACE INA HOLDING 3.150% 3/15/25	.0000	.000000	.00	.00	.00	5,600.00	.00	.00	.00
10/17/2024	10/16/2024	10/17/2024	023135CF1	P	20	SOLD PAR VALUE OF AMAZON COM 3.300% 4/13/27 /USBCUS31 US BANCORP INVEST US/XOTC 2,000,000 PAR VALUE AT 98.255 %	-2,000,000.0000	.982550	.00	.00	.00	1,965,100.00	-1,996,540.00	.00	-31,440.00
10/17/2024		10/17/2024	023135CF1	I	301	RECEIVED ACCRUED INTEREST ON SALE OF AMAZON COM 3.300% 4/13/27	.0000	.000000	.00	.00	.00	733.33	.00	.00	.00
10/17/2024	10/17/2024	10/17/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-856,261.9000	1.000000	.00	.00	.00	856,261.90	-856,261.90	.00	.00
10/17/2024	10/17/2024	10/17/2024	380146AC4 GFC1226	P	25	DISTRIBUTED PAR VALUE OF GM FIN CONS AUTO 1.260% 11/16/26 VALUED AT 0.02 FRACTIONAL SHRS	-.0200	.000000	.00	.00	.00	.00	-.02	.00	.00
10/17/2024	10/17/2024	10/17/2024	43815GAC3 HAR0826	P	25	DISTRIBUTED PAR VALUE OF HONDA AUTO REC 0.880% 1/21/26 VALUED AT 0.01 FRACTIONAL SHRS	-.0100	.000000	.00	.00	.00	.00	-.01	.00	.00
10/17/2024	10/16/2024	10/17/2024	91282CAM3	P	20	SOLD PAR VALUE OF U S TREASURY NT 0.250% 9/30/25 /RBC CAPITAL MARKETS, LLC/2,000,000 PAR VALUE AT 96.3199775 %	-2,000,000.0000	.963200	.00	.00	.00	1,926,399.55	-1,993,125.00	.00	-66,725.45
10/17/2024		10/17/2024	91282CAM3	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.250% 9/30/25	.0000	.000000	.00	.00	.00	233.52	.00	.00	.00
10/17/2024	10/15/2024	10/17/2024	91282CEE7	P	10	PURCHASED PAR VALUE OF U S TREASURY NT 2.375% 3/31/29 /STONEX FINANCIAL INC./12,500,000 PAR VALUE AT 93.89843752 %	12,500,000.0000	.938984	.00	.00	.00	-11,737,304.69	11,737,304.69	.00	.00
10/17/2024		10/17/2024	91282CEE7	I	300	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 2.375% 3/31/29	.0000	.000000	.00	.00	.00	-13,865.04	.00	.00	.00
10/17/2024	10/16/2024	10/17/2024	931142EX7	P	20	SOLD PAR VALUE OF WALMART INC 3.950% 9/09/27 /J.P. MORGAN SECURITIES LLC/4,995,000 PAR VALUE AT 99.899 %	-4,995,000.0000	.998990	.00	.00	.00	4,989,955.05	-4,989,807.70	.00	147.35
10/17/2024		10/17/2024	931142EX7	I	301	RECEIVED ACCRUED INTEREST ON SALE OF WALMART INC 3.950% 9/09/27	.0000	.000000	.00	.00	.00	20,826.38	.00	.00	.00
10/21/2024	10/21/2024	10/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	59,455.7500	1.000000	.00	.00	.00	-59,455.75	59,455.75	.00	.00
10/21/2024	10/20/2024	10/21/2024	36225CAZ9 080023M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080023 3.750% 12/20/26 SEPTEMBER GNMA DUE 10/20/24	-91.5000	.000000	.00	.00	.00	91.50	-93.01	.00	-1.51
10/21/2024			36225CAZ9 080023M	I	310	INTEREST EARNED ON G N M A 11 #080023 3.750% 12/20/26 \$1 PV ON 7.4600 SHARES DUE 10/20/2024 SEPTEMBER GNMA DUE 10/20/24	.0000	.000000	.00	.00	.00	7.46	.00	.00	.00

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6745046601 OCSL LONG-TERM PORTFOLIO															
10/21/2024	10/20/2024	10/21/2024	36225CC20 080088M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080088 5.000% 6/20/27 SEPTEMBER GNMA DUE 10/20/24	-82.2600	.000000	.00	.00	.00	82.26	-84.06	.00	-1.80
10/21/2024			36225CC20 080088M	I	310	INTEREST EARNED ON G N M A 11 #080088 5.000% 6/20/27 \$1 PV ON 11.9300 SHARES DUE 10/20/2024 SEPTEMBER GNMA DUE 10/20/24	.0000	.000000	.00	.00	.00	11.93	.00	.00	.00
10/21/2024	10/20/2024	10/21/2024	36225CN28 080408M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080408 4.875% 5/20/30 SEPTEMBER GNMA DUE 10/20/24	-227.1200	.000000	.00	.00	.00	227.12	-224.81	.00	2.31
10/21/2024			36225CN28 080408M	I	310	INTEREST EARNED ON G N M A 11 #080408 4.875% 5/20/30 \$1 PV ON 69.0600 SHARES DUE 10/20/2024 SEPTEMBER GNMA DUE 10/20/24	.0000	.000000	.00	.00	.00	69.06	.00	.00	.00
10/21/2024	10/20/2024	10/21/2024	36225CNM4 080395M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080395 4.875% 4/20/30 SEPTEMBER GNMA DUE 10/20/24	-24.6800	.000000	.00	.00	.00	24.68	-24.46	.00	.22
10/21/2024			36225CNM4 080395M	I	310	INTEREST EARNED ON G N M A 11 #080395 4.875% 4/20/30 \$1 PV ON 7.3600 SHARES DUE 10/20/2024 SEPTEMBER GNMA DUE 10/20/24	.0000	.000000	.00	.00	.00	7.36	.00	.00	.00
10/21/2024	10/20/2024	10/21/2024	36225DCB8 080965M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080965 3.625% 7/20/34 SEPTEMBER GNMA DUE 10/20/24	-395.8000	.000000	.00	.00	.00	395.80	-395.55	.00	.25
10/21/2024			36225DCB8 080965M	I	310	INTEREST EARNED ON G N M A 11 #080965 3.625% 7/20/34 \$1 PV ON 44.8300 SHARES DUE 10/20/2024 SEPTEMBER GNMA DUE 10/20/24	.0000	.000000	.00	.00	.00	44.83	.00	.00	.00
10/21/2024			4581X0DV7	I	310	INTEREST EARNED ON INTER AMER BK M T N 0.875% 4/20/26 \$1 PV ON 13370000.0000 SHARES DUE 10/20/2024	.0000	.000000	.00	.00	.00	58,493.75	.00	.00	.00
10/22/2024			3135G03U5	I	310	INTEREST EARNED ON F N M A DEB 0.625% 4/22/25 \$1 PV ON 14000000.0000 SHARES DUE 10/22/2024	.0000	.000000	.00	.00	.00	43,750.00	.00	.00	.00
10/22/2024	10/22/2024	10/22/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	63,265.6300	1.000000	.00	.00	.00	-63,265.63	63,265.63	.00	.00
10/22/2024			459058JB0 IBM0625	I	310	INTEREST EARNED ON INTL BK M T N 0.626% 4/22/25 \$1 PV ON 6245000.0000 SHARES DUE 10/22/2024	.0000	.000000	.00	.00	.00	19,515.63	.00	.00	.00
10/23/2024	10/23/2024	10/23/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	31.2200	1.000000	.00	.00	.00	-31.22	31.22	.00	.00
10/23/2024			459058JB0 IBM0625	I	310	INTEREST EARNED ON INTL BK M T N 0.626% 4/22/25 \$1 PV ON 6245000.0000 SHARES DUE 10/22/2024	.0000	.000000	.00	.00	.00	-19,515.63	.00	.00	.00
10/23/2024			459058JB0 IBM0625	I	310	INTEREST EARNED ON INTL BK M T N 0.626% 4/22/25 \$1 PV ON 6245000.0000 SHARES DUE 10/22/2024	.0000	.000000	.00	.00	.00	19,546.85	.00	.00	.00
10/24/2024	10/23/2024	10/24/2024	023135CP9	P	20	SOLD PAR VALUE OF AMAZON COM INC 4.550% 12/01/27 /CITIGROUP GLOBAL MARKETS INC./2,000,000 PAR VALUE AT 100.796 %	-2,000,000.0000	1.007960	.00	.00	.00	2,015,920.00	-2,028,800.00	.00	-12,880.00



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			<b>6745046601 OCS D LONG-TERM PORTFOLIO</b>												
10/24/2024		10/24/2024	023135CP9	I	301	RECEIVED ACCRUED INTEREST ON SALE OF AMAZON COM INC 4.550% 12/01/27	.0000	.000000	.00	.00	.00	36,147.22	.00	.00	.00
10/24/2024	10/24/2024	10/24/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,972,720.8200	1.000000	.00	.00	.00	1,972,720.82	-1,972,720.82	.00	.00
10/24/2024	10/24/2024	10/24/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,052,067.2200	1.000000	.00	.00	.00	-2,052,067.22	2,052,067.22	.00	.00
10/24/2024	10/16/2024	10/24/2024	43816DAC9	P	10	PURCHASED PAR VALUE OF HONDA AUTO 0.00001% 3/15/29 /BOFA SECURITIES, INC./FXD INC/1,973,000 PAR VALUE AT 99.98584997 %	1,973,000.0000	.999858	.00	.00	.00	-1,972,720.82	1,972,720.82	.00	.00
10/25/2024			05592XAD2 BVO5428	I	310	INTEREST EARNED ON BMW VEH OWNER TR 5.470% 2/25/28 \$1 PV ON 6450.0400 SHARES DUE 10/25/2024 \$0.00456/PV ON 1,415,000.00 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	6,450.04	.00	.00	.00
10/25/2024		10/25/2024	3130A4CH3	I	301	RECEIVED ACCRUED INTEREST ON SALE OF F H L B DEB 2.375% 3/14/25	.0000	.000000	.00	.00	.00	14,132.90	.00	.00	.00
10/25/2024	10/24/2024	10/25/2024	3130A4CH3	P	20	SOLD PAR VALUE OF F H L B DEB 2.375% 3/14/25 /MIZUHO SECURITIES USA INC./5,225,000 PAR VALUE AT 99.14756708 %	-5,225,000.0000	.991476	.00	.00	.00	5,180,460.38	-5,526,848.25	.00	-346,387.87
10/25/2024			3136AJZP4	I	310	INTEREST EARNED ON F N M A GTD REMIC 1.500% 4/25/29 \$1 PV ON 1291.7700 SHARES DUE 10/25/2024 \$0.00125/PV ON 1,033,414.44 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	1,291.77	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	3136AJZP4	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 1.500% 4/25/29	-28,720.2000	.000000	.00	.00	.00	28,720.20	-26,237.07	2,483.13	.00
10/25/2024	10/25/2024	10/25/2024	31371NUC7 257179A	P	20	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 SEPTEMBER FNMA DUE 10/25/24	-103.1100	.000000	.00	.00	.00	103.11	-109.05	.00	-5.94
10/25/2024			31371NUC7 257179A	I	310	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 11.2300 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	11.23	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31376KT22 357969A	P	20	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 SEPTEMBER FNMA DUE 10/25/24	-251.1300	.000000	.00	.00	.00	251.13	-269.96	.00	-18.83
10/25/2024			31376KT22 357969A	I	310	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 134.8400 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	134.84	.00	.00	.00
10/25/2024			3137BFE98	I	310	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 4301.7700 SHARES DUE 10/25/2024 \$0.00264/PV ON 1,627,917.50 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	4,301.77	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	3137BFE98	P	20	MATURED PAR VALUE OF F H L B GTD REMIC 3.171% 10/25/24 1,627,917.5 PAR VALUE AT 100 %	-1,627,917.5000	1.000000	.00	.00	.00	1,627,917.50	-1,751,155.93	.00	-123,238.43

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6745046601			OCSL LONG-TERM PORTFOLIO												
10/25/2024			3137BSRE5	I	310	INTEREST EARNED ON F H L M C MLTCL MTG 3.120% 9/25/26 \$1 PV ON 13000.0000 SHARES DUE 10/25/2024 \$0.00260/PV ON 5,000,000.00 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	13,000.00	.00	.00	.00
10/25/2024			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 10/25/2024 \$0.00279/PV ON 5,440,000.00 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	15,186.66	.00	.00	.00
10/25/2024			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 10/25/2024 \$0.00321/PV ON 7,250,000.00 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	23,260.41	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	3138EG6F6 AL0869A	P	20	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 SEPTEMBER FNMA DUE 10/25/24	-57.4300	.000000	.00	.00	.00	57.43	-60.74	.00	-3.31
10/25/2024			3138EG6F6 AL0869A	I	310	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 8.3400 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	8.34	.00	.00	.00
10/25/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.499999% 9/25/43 \$1 PV ON 1754.1700 SHARES DUE 10/25/2024 \$0.00542/PV ON 323,846.45 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	1,754.17	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31394JY35 FHL9543	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 6.499999% 9/25/43	-2,042.7700	.000000	.00	.00	.00	2,042.77	-2,313.44	.00	-270.67
10/25/2024			31397QRE0 FNM2841	I	310	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 311.5000 SHARES DUE 10/25/2024 \$0.00506/PV ON 61,534.45 PV DUE 10/25/24	.0000	.000000	.00	.00	.00	311.50	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31397QRE0 FNM2841	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-575.1800	372.304878	.00	.00	.00	575.18	-575.00	.00	.18
10/25/2024	10/25/2024	10/25/2024	31403DJZ3 745580A	P	20	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 SEPTEMBER FNMA DUE 10/25/24	-499.1100	.000000	.00	.00	.00	499.11	-536.54	.00	-37.43
10/25/2024			31403DJZ3 745580A	I	310	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 138.8100 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	138.81	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31403GXF4 748678A	P	20	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 SEPTEMBER FNMA DUE 10/25/24	-3.2900	.000000	.00	.00	.00	3.29	-3.54	.00	-.25
10/25/2024			31403GXF4 748678A	I	310	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 1.8000 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	1.80	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31406PQY8 815971A	P	20	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 SEPTEMBER FNMA DUE 10/25/24	-317.1600	.000000	.00	.00	.00	317.16	-340.95	.00	-23.79
10/25/2024			31406PQY8 815971A	I	310	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 182.1000 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	182.10	.00	.00	.00

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6745046601		OCS D LONG-TERM PORTFOLIO												
10/25/2024	10/25/2024	10/25/2024	31406XWT5 823358A	P	20 PAID DOWN PAR VALUE OF F N M A #823358 5.959% 2/01/35 SEPTEMBER FNMA DUE 10/25/24	-335.2000	.000000	.00	.00	.00	335.20	-332.58	.00	2.62
10/25/2024			31406XWT5 823358A	I	310 INTEREST EARNED ON F N M A #823358 5.959% 2/01/35 \$1 PV ON 63.4600 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	63.46	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31407BXH7 826080A	P	20 PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 SEPTEMBER FNMA DUE 10/25/24	-47.5600	.000000	.00	.00	.00	47.56	-51.13	.00	-3.57
10/25/2024			31407BXH7 826080A	I	310 INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 26.5900 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	26.59	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31410F4V4 888336A	P	20 PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 SEPTEMBER FNMA DUE 10/25/24	-828.4400	.000000	.00	.00	.00	828.44	-890.57	.00	-62.13
10/25/2024			31410F4V4 888336A	I	310 INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 230.1200 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	230.12	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31417YAY3 MA0022A	P	20 PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 SEPTEMBER FNMA DUE 10/25/24	-89.2800	.000000	.00	.00	.00	89.28	-94.42	.00	-5.14
10/25/2024			31417YAY3 MA0022A	I	310 INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 13.7600 SHARES DUE 10/25/2024 SEPTEMBER FNMA DUE 10/25/24	.0000	.000000	.00	.00	.00	13.76	.00	.00	.00
10/25/2024	10/25/2024	10/25/2024	31846V567 FGZXX	P	20 SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,698,448.3400	1.000000	.00	.00	.00	4,698,448.34	-4,698,448.34	.00	.00
10/25/2024	10/25/2024	10/25/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,350,139.0400	1.000000	.00	.00	.00	-6,350,139.04	6,350,139.04	.00	.00
10/25/2024	10/24/2024	10/25/2024	459058LN1	P	10 PURCHASED PAR VALUE OF INTL BK 3.875% 10/16/29 /TD SECURITIES (USA) LLC/6,500,000 PAR VALUE AT 99.1197 %	6,500,000.0000	.991197	.00	.00	.00	-6,442,780.50	6,442,780.50	.00	.00
10/25/2024		10/25/2024	459058LN1	I	300 PAID ACCRUED INTEREST ON PURCHASE OF INTL BK 3.875% 10/16/29	.0000	.000000	.00	.00	.00	-6,296.88	.00	.00	.00
10/25/2024	10/24/2024	10/25/2024	76116EHL7	P	10 PURCHASED PAR VALUE OF RESOLUTION FDG STRIP 10/15/28 /STONEX FINANCIAL INC./7,500,000 PAR VALUE AT 85.029 %	7,500,000.0000	.850290	.00	.00	.00	-6,377,175.00	6,377,175.00	.00	.00
10/25/2024	10/24/2024	10/25/2024	91282CAM3	P	20 SOLD PAR VALUE OF U S TREASURY NT 0.250% 9/30/25 /RBC CAPITAL MARKETS, LLC/4,500,000 PAR VALUE AT 96.35122756 %	-4,500,000.0000	.963512	.00	.00	.00	4,335,805.24	-4,484,531.25	.00	-148,726.01
10/25/2024		10/25/2024	91282CAM3	I	301 RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.250% 9/30/25	.0000	.000000	.00	.00	.00	772.66	.00	.00	.00
10/25/2024	10/24/2024	10/25/2024	91282CBC4	P	20 SOLD PAR VALUE OF U S TREASURY NT 0.375% 12/31/25 /RBC CAPITAL MARKETS, LLC/10,000,000 PAR VALUE AT 95.6285712 %	-10,000,000.0000	.956286	.00	.00	.00	9,562,857.12	-9,943,320.32	.00	-380,463.20

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<b>6745046601 OCS D LONG-TERM PORTFOLIO</b>															
10/25/2024		10/25/2024	91282CBC4	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.375% 12/31/25	.0000	.000000	.00	.00	.00	11,922.55	.00	.00	.00
10/25/2024	10/24/2024	10/25/2024	912833XP0	P	10	PURCHASED PAR VALUE OF U S TREAS BD STRIP 8/15/29 /CITIGROUP GLOBAL MARKETS INC./7,750,000 PAR VALUE AT 82.015 %	7,750,000.0000	.820150	.00	.00	.00	-6,356,162.50	6,356,162.50	.00	.00
10/28/2024	10/28/2024	10/28/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,881,502.3900	1.000000	.00	.00	.00	1,881,502.39	-1,881,502.39	.00	.00
10/28/2024			459058JL8	I	310	INTEREST EARNED ON INTL BK M T N 0.500% 10/28/25 \$1 PV ON 10000000.0000 SHARES DUE 10/28/2024	.0000	.000000	.00	.00	.00	25,000.00	.00	.00	.00
10/28/2024	10/25/2024	10/28/2024	45906M5K3	P	10	PURCHASED PAR VALUE OF INTL BK 4.750% 7/30/29 /WELLS FARGO SECURITIES, LLC/XOTC 6,050,000 PAR VALUE AT 100.5639 %	6,050,000.0000	1.005639	.00	.00	.00	-6,084,115.95	6,084,115.95	.00	.00
10/28/2024		10/28/2024	45906M5K3	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTL BK 4.750% 7/30/29	.0000	.000000	.00	.00	.00	-70,247.22	.00	.00	.00
10/28/2024	10/25/2024	10/28/2024	91282CBH3	P	20	SOLD PAR VALUE OF U S TREASURY NT 0.375% 1/31/26 /J.P. MORGAN SECURITIES LLC/4,450,000 PAR VALUE AT 95.36685258 %	-4,450,000.0000	.953669	.00	.00	.00	4,243,824.94	-4,406,195.31	.00	-162,370.37
10/28/2024		10/28/2024	91282CBH3	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.375% 1/31/26	.0000	.000000	.00	.00	.00	4,035.84	.00	.00	.00
10/31/2024	10/31/2024	10/31/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	342,031.2500	1.000000	.00	.00	.00	-342,031.25	342,031.25	.00	.00
10/31/2024			91282CDG3	I	310	INTEREST EARNED ON U S TREASURY NT 1.125% 10/31/26 \$1 PV ON 19250000.0000 SHARES DUE 10/31/2024	.0000	.000000	.00	.00	.00	108,281.25	.00	.00	.00
10/31/2024			91282CEN7 UST2727A	I	310	INTEREST EARNED ON U S TREASURY NT 2.750% 4/30/27 \$1 PV ON 17000000.0000 SHARES DUE 10/31/2024	.0000	.000000	.00	.00	.00	233,750.00	.00	.00	.00
<b>Account Ending Cash</b>							<b>Principal Cash: -88,466,145.02</b>			<b>Income Cash: 88,466,145.02</b>			<b>Total Cash: 0.00</b>		

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