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<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>
6745046600			OCSD LIQUID OPERATING PORTFOLIO												
						Account Beginning Cash						Income Cash: 16,486,464.04			Total Cash: 0.00
05/01/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 4/30/2024 INTEREST FROM 4/1/24 TO 4/30/24	.0000	.000000	.00	.00	.00	7,467.38	.00	.00	.00
05/02/2024	05/02/2024	05/02/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,467.3800	1.000000	.00	.00	.00	-7,467.38	7,467.38	.00	.00
05/06/2024	05/06/2024	05/06/2024	3130AVME9	P	20	MATURED PAR VALUE OF F H L B DEB 5.150% 5/06/24 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	.00	.00	.00	5,000,000.00	-4,999,600.00	400.00	.00
05/06/2024			3130AVME9	I	310	INTEREST EARNED ON F H L B DEB 5.150% 5/06/24 \$1 PV ON 5000000.0000 SHARES DUE 5/6/2024	.0000	.000000	.00	.00	.00	17,881.94	.00	.00	.00
05/06/2024	05/06/2024	05/06/2024	313384XN4	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 5/31/24 /WELLS FARGO SECURITIES, LLC/8,875,000 PAR VALUE AT 99.63402783 %	8,875,000.0000	.996340	.00	.00	.00	-8,842,519.97	8,842,519.97	.00	.00
05/06/2024	05/06/2024	05/06/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-8,824,638.0300	1.000000	.00	.00	.00	8,824,638.03	-8,824,638.03	.00	.00
05/06/2024	05/06/2024	05/06/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	8,800,000.0000	1.000000	.00	.00	.00	-8,800,000.00	8,800,000.00	.00	.00
05/06/2024	05/06/2024	05/06/2024	71708EE68	P	20	MATURED PAR VALUE OF PFIZER INC DISC COML C P 5/06/24 3,800,000 PAR VALUE AT 100 %	-3,800,000.0000	1.000000	.00	.00	.00	3,777,019.50	-3,777,019.50	.00	.00
05/06/2024			71708EE68	I	310	INTEREST EARNED ON PFIZER INC DISC COML C P 5/06/24 \$1 PV ON 3800000.0000 SHARES DUE 5/6/2024 3,800,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	22,980.50	.00	.00	.00
05/07/2024	05/06/2024	05/07/2024	3130AMBU5	P	10	PURCHASED PAR VALUE OF F H L B DEB 0.375% 5/17/24 /WELLS FARGO SECURITIES, LLC/2,000,000 PAR VALUE AT 99.8631 %	2,000,000.0000	.998631	.00	.00	.00	-1,997,262.00	1,997,262.00	.00	.00
05/07/2024		05/07/2024	3130AMBU5	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 0.375% 5/17/24	.0000	.000000	.00	.00	.00	-3,541.67	.00	.00	.00
05/07/2024	05/06/2024	05/07/2024	3134GY2V3	P	10	PURCHASED PAR VALUE OF F H L B M T N 5.200% 5/17/24 /WELLS FARGO SECURITIES, LLC/1,000,000 PAR VALUE AT 99.9936 %	1,000,000.0000	.999936	.00	.00	.00	-999,936.00	999,936.00	.00	.00
05/07/2024		05/07/2024	3134GY2V3	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B M T N 5.200% 5/17/24	.0000	.000000	.00	.00	.00	-24,555.56	.00	.00	.00
05/07/2024	05/07/2024	05/07/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-6,964,895.0000	1.000000	.00	.00	.00	6,964,895.00	-6,964,895.00	.00	.00
05/07/2024	05/07/2024	05/07/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,974,704.7700	1.000000	.00	.00	.00	-6,974,704.77	6,974,704.77	.00	.00
05/07/2024	05/07/2024	05/07/2024	6698M4E73	P	20	MATURED PAR VALUE OF NOVARTIS FIN CORP DISC C P 5/07/24 10,000,000 PAR VALUE AT 100 %	-10,000,000.0000	1.000000	.00	.00	.00	9,973,450.00	-9,973,450.00	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
05/07/2024			6698M4E73	I	310	INTEREST EARNED ON NOVARTIS FIN CORP DISC C P 5/07/24 \$1 PV ON 10000000.0000 SHARES DUE 5/7/2024 10,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	26,550.00	.00	.00	.00
05/07/2024	05/07/2024	05/07/2024	6698M4FA5	P	10	PURCHASED PAR VALUE OF NOVARTIS FIN CORP DISC C P 6/10/24 /GOLDMAN SACHS & CO. LLC/7,000,000 PAR VALUE AT 99.4985 %	7,000,000.0000	.994985	.00	.00	.00	-6,964,895.00	6,964,895.00	.00	.00
05/13/2024	05/13/2024	05/13/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOV'T OB FD CL Z	8,623.1300	1.000000	.00	.00	.00	-8,623.13	8,623.13	.00	.00
05/13/2024	05/13/2024	05/13/2024	46625HJX9	P	20	MATURED PAR VALUE OF JPMORGAN CHASE CO 3.625% 5/13/24 5,289,000 PAR VALUE AT 100 %	-5,289,000.0000	1.000000	.00	.00	.00	5,289,000.00	-5,282,539.66	6,460.34	.00
05/13/2024			46625HJX9	I	310	INTEREST EARNED ON JPMORGAN CHASE CO 3.625% 5/13/24 \$1 PV ON 5289000.0000 SHARES DUE 5/13/2024	.0000	.000000	.00	.00	.00	95,863.13	.00	.00	.00
05/13/2024	05/10/2024	05/13/2024	59515MFC4	P	10	PURCHASED PAR VALUE OF MICROSOFT CORP C P 6/12/24 /J.P. MORGAN SECURITIES LLC/5,400,000 PAR VALUE AT 99.56 %	5,400,000.0000	.995600	.00	.00	.00	-5,376,240.00	5,376,240.00	.00	.00
05/14/2024	05/14/2024	05/14/2024	03785DF50	P	10	PURCHASED PAR VALUE OF APPLE INC DISC COM L C P 6/05/24 /J.P. MORGAN SECURITIES LLC/3,000,000 PAR VALUE AT 99.67672233 %	3,000,000.0000	.996767	.00	.00	.00	-2,990,301.67	2,990,301.67	.00	.00
05/14/2024	05/14/2024	05/14/2024	06051GJY6 BOA1024	P	20	FULL CALL PAR VALUE OF BK OF AMERICA CORP 5.82776% 6/14/24 /CALLS/	-3,000,000.0000	1.000000	.00	.00	.00	3,000,000.00	-3,000,600.00	-600.00	.00
05/14/2024			06051GJY6 BOA1024	I	310	INTEREST EARNED ON BK OF AMERICA CORP 5.82776% 6/14/24 \$1 PV ON 3000000.0000 SHARES DUE 5/14/2024 INTEREST ON FULL CALL	.0000	.000000	.00	.00	.00	29,223.88	.00	.00	.00
05/14/2024	05/14/2024	05/14/2024	14913R2M8 CM55524A	P	10	PURCHASED PAR VALUE OF CATERPILLAR MTN 5.42823% 5/17/24 /GOLDMAN SACHS & CO. LLC/3,137,000 PAR VALUE AT 100 %	3,137,000.0000	1.000000	.00	.00	.00	-3,137,000.00	3,137,000.00	.00	.00
05/14/2024		05/14/2024	14913R2M8 CM55524A	I	300	PAID ACCRUED INTEREST ON PURCHASE OF CATERPILLAR MTN 5.42823% 5/17/24	.0000	.000000	.00	.00	.00	-40,924.92	.00	.00	.00
05/14/2024	05/14/2024	05/14/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOV'T OB FD CL Z	6,918,540.0000	1.000000	.00	.00	.00	-6,918,540.00	6,918,540.00	.00	.00
05/14/2024	05/14/2024	05/14/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOV'T OB FD CL Z	-6,131,504.1500	1.000000	.00	.00	.00	6,131,504.15	-6,131,504.15	.00	.00
05/14/2024	05/10/2024	05/14/2024	747525AT0	P	10	PURCHASED PAR VALUE OF QUALCOMM INC MTN 2.900% 5/20/24 /RBC CAPITAL MARKETS, LLC/6,000,000 PAR VALUE AT 99.956 %	6,000,000.0000	.999560	.00	.00	.00	-5,997,360.00	5,997,360.00	.00	.00
05/14/2024		05/14/2024	747525AT0	I	300	PAID ACCRUED INTEREST ON PURCHASE OF QUALCOMM INC MTN 2.900% 5/20/24	.0000	.000000	.00	.00	.00	-84,100.00	.00	.00	.00
05/14/2024	05/14/2024	05/14/2024	912797HS9	P	20	SOLD PAR VALUE OF U S TREASURY BILL 5/30/24 /BMO-CHICAGO BRANCH/4,250,000 PAR VALUE AT 99.76671106 %	-4,250,000.0000	.997667	.00	.00	.00	4,223,832.40	-4,223,832.40	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
05/14/2024			912797HS9	I	310	INTEREST EARNED ON U S TREASURY BILL 5/30/24 \$1 PV ON 4250000.0000 SHARES DUE 5/14/2024 4,250,000 PAR VALUE AT 99.76671106 %	.0000	.000000	.00	.00	.00	16,252.82	.00	.00	.00
05/14/2024	05/14/2024	05/14/2024	912797JW8	P	20	MATURED PAR VALUE OF U S TREASURY BILL 5/14/24 10,000,000 PAR VALUE AT 100 %	-10,000,000.0000	1.000000	.00	.00	.00	9,961,873.89	-9,961,873.89	.00	.00
05/14/2024			912797JW8	I	310	INTEREST EARNED ON U S TREASURY BILL 5/14/24 \$1 PV ON 10000000.0000 SHARES DUE 5/14/2024 10,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	38,126.11	.00	.00	.00
05/14/2024	05/14/2024	05/14/2024	912797KE6	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 6/11/24 /BMO-CHICAGO BRANCH/4,250,000 PAR VALUE AT 99.59027435 %	4,250,000.0000	.995903	.00	.00	.00	-4,232,586.66	4,232,586.66	.00	.00
05/15/2024	05/14/2024	05/15/2024	19121AEM9	P	10	PURCHASED PAR VALUE OF COCA COLA CO DISC COML C P 5/21/24 /GOLDMAN SACHS & CO. LLC/250,000 PAR VALUE AT 99.910668 %	250,000.0000	.999107	.00	.00	.00	-249,776.67	249,776.67	.00	.00
05/15/2024	05/14/2024	05/15/2024	3130APQS7	P	10	PURCHASED PAR VALUE OF F H L B DEB 0.810% 5/24/24 /CITIGROUP GLOBAL MARKETS INC./1,990,000 PAR VALUE AT 99.8871392 %	1,990,000.0000	.998871	.00	.00	.00	-1,987,754.07	1,987,754.07	.00	.00
05/15/2024		05/15/2024	3130APQS7	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 0.810% 5/24/24	.0000	.000000	.00	.00	.00	-7,656.53	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	3133ENYU8 FFC5224A	P	20	MATURED PAR VALUE OF F F C B DEB 5.29429% 5/15/24 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	.00	.00	.00	2,000,000.00	-2,000,000.00	.00	.00
05/15/2024			3133ENYU8 FFC5224A	I	310	INTEREST EARNED ON F F C B DEB 5.29429% 5/15/24 \$1 PV ON 2000000.0000 SHARES DUE 5/15/2024	.0000	.000000	.00	.00	.00	26,765.56	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	31,354.9600	1.000000	.00	.00	.00	-31,354.96	31,354.96	.00	.00
05/15/2024	05/15/2024	05/15/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-702,834.0700	1.000000	.00	.00	.00	702,834.07	-702,834.07	.00	.00
05/15/2024	05/15/2024	05/15/2024	71708EFD2	P	10	PURCHASED PAR VALUE OF PFIZER INC DISC COML C P 6/13/24 /BARCLAYS CAPITAL INC. FIXED IN/455,000 PAR VALUE AT 99.57305495 %	455,000.0000	.995731	.00	.00	.00	-453,057.40	453,057.40	.00	.00
05/16/2024	05/16/2024	05/16/2024	313384XD6	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 5/22/24 /BOFA SECURITIES, INC./FXD INC/389,000 PAR VALUE AT 99.912 %	389,000.0000	.999120	.00	.00	.00	-388,657.68	388,657.68	.00	.00
05/16/2024	05/16/2024	05/16/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,176,909.3500	1.000000	.00	.00	.00	4,176,909.35	-4,176,909.35	.00	.00
05/16/2024	05/16/2024	05/16/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	4,100,178.7500	1.000000	.00	.00	.00	-4,100,178.75	4,100,178.75	.00	.00
05/16/2024	05/15/2024	05/16/2024	47816FFT3	P	10	PURCHASED PAR VALUE OF JOHNSON JOHNSON DISC C P 6/27/24 /GOLDMAN SACHS & CO. LLC/4,250,000 PAR VALUE AT 99.3805 %	4,250,000.0000	.993805	.00	.00	.00	-4,223,671.25	4,223,671.25	.00	.00

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6745046600 OCS D LIQUID OPERATING PORTFOLIO															
05/16/2024	05/16/2024	05/16/2024	59515MF67	P	10	PURCHASED PAR VALUE OF MICROSOFT CORP DISC C P 6/06/24 /BARCLAYS CAPITAL INC. FIXED IN/3,800,000 PAR VALUE AT 99.69083342 %	3,800,000.0000	.996908	.00	.00	.00	-3,788,251.67	3,788,251.67	.00	.00
05/16/2024	05/15/2024	05/16/2024	71708EF34	P	10	PURCHASED PAR VALUE OF PFIZER INC DISC COML C P 6/03/24 /BARCLAYS CAPITAL INC. FIXED IN/9,000,000 PAR VALUE AT 99.735 %	9,000,000.0000	.997350	.00	.00	.00	-8,976,150.00	8,976,150.00	.00	.00
05/16/2024	05/16/2024	05/16/2024	912797FH5	P	20	MATURED PAR VALUE OF U S TREASURY BILL 5/16/24 17,300,000 PAR VALUE AT 100 %	-17,300,000.0000	1.000000	.00	.00	.00	16,863,162.07	-16,863,162.07	.00	.00
05/16/2024			912797FH5	I	310	INTEREST EARNED ON U S TREASURY BILL 5/16/24 \$1 PV ON 17300000.0000 SHARES DUE 5/16/2024 17,300,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	436,837.93	.00	.00	.00
05/17/2024	05/16/2024	05/17/2024	14912DEX3	P	10	PURCHASED PAR VALUE OF CATERPLR FIN SRV CO C P 5/31/24 /WELLS FARGO SECURITIES, LLC/XOTC 6,250,000 PAR VALUE AT 99.79311104 %	6,250,000.0000	.997931	.00	.00	.00	-6,237,069.44	6,237,069.44	.00	.00
05/17/2024	05/17/2024	05/17/2024	14913R2M8 CM55524A	P	20	MATURED PAR VALUE OF CATERPILLAR MTN 5.42823% 5/17/24 3,137,000 PAR VALUE AT 100 %	-3,137,000.0000	1.000000	.00	.00	.00	3,137,000.00	-3,137,000.00	.00	.00
05/17/2024			14913R2M8 CM55524A	I	310	INTEREST EARNED ON CATERPILLAR MTN 5.42823% 5/17/24 \$1 PV ON 3137000.0000 SHARES DUE 5/17/2024	.0000	.000000	.00	.00	.00	43,862.10	.00	.00	.00
05/17/2024	05/17/2024	05/17/2024	3130AMBU5	P	20	MATURED PAR VALUE OF F H L B DEB 0.375% 5/17/24 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	.00	.00	.00	2,000,000.00	-1,997,262.00	2,738.00	.00
05/17/2024			3130AMBU5	I	310	INTEREST EARNED ON F H L B DEB 0.375% 5/17/24 \$1 PV ON 2000000.0000 SHARES DUE 5/17/2024	.0000	.000000	.00	.00	.00	3,750.00	.00	.00	.00
05/17/2024			3134GY2V3	I	310	INTEREST EARNED ON F H L B M T N 5.200% 5/17/24 \$1 PV ON 1000000.0000 SHARES DUE 5/17/2024	.0000	.000000	.00	.00	.00	26,000.00	.00	.00	.00
05/17/2024	05/17/2024	05/17/2024	3134GY2V3	P	20	MATURED PAR VALUE OF F H L B M T N 5.200% 5/17/24 1,000,000 PAR VALUE AT 100 %	-1,000,000.0000	1.000000	.00	.00	.00	1,000,000.00	-999,936.00	64.00	.00
05/17/2024	05/17/2024	05/17/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	43,862.1000	1.000000	.00	.00	.00	-43,862.10	43,862.10	.00	.00
05/17/2024	05/17/2024	05/17/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-70,319.4400	1.000000	.00	.00	.00	70,319.44	-70,319.44	.00	.00
05/20/2024	05/17/2024	05/20/2024	313384XS3	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 6/04/24 /WELLS FARGO SECURITIES, LLC/6,100,000 PAR VALUE AT 99.78062508 %	6,100,000.0000	.997806	.00	.00	.00	-6,086,618.13	6,086,618.13	.00	.00
05/20/2024	05/20/2024	05/20/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	381.8700	1.000000	.00	.00	.00	-381.87	381.87	.00	.00
05/20/2024	05/20/2024	05/20/2024	747525AT0	P	20	MATURED PAR VALUE OF QUALCOMM INC MTN 2.900% 5/20/24 6,000,000 PAR VALUE AT 100 %	-6,000,000.0000	1.000000	.00	.00	.00	6,000,000.00	-5,997,360.00	2,640.00	.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>
6745046600 OCS D LIQUID OPERATING PORTFOLIO															
05/20/2024			747525AT0	I	310	INTEREST EARNED ON QUALCOMM INC MTN 2.900% 5/20/24 \$1 PV ON 6000000.0000 SHARES DUE 5/20/2024	.0000	.000000	.00	.00	.00	87,000.00	.00	.00	.00
05/21/2024	05/21/2024	05/21/2024	14912DEX3	P	10	PURCHASED PAR VALUE OF CATERPLR FINL SRV CO C P 5/31/24 /WELLS FARGO SECURITIES, LLC/XOTC 1,725,000 PAR VALUE AT 99.85222203 %	1,725,000.0000	.998522	.00	.00	.00	-1,722,450.83	1,722,450.83	.00	.00
05/21/2024	05/21/2024	05/21/2024	19121AEM9	P	20	MATURED PAR VALUE OF COCA COLA CO DISC COML C P 5/21/24 250,000 PAR VALUE AT 100 %	-250,000.0000	1.000000	.00	.00	.00	249,776.67	-249,776.67	.00	.00
05/21/2024			19121AEM9	I	310	INTEREST EARNED ON COCA COLA CO DISC COML C P 5/21/24 \$1 PV ON 250000.0000 SHARES DUE 5/21/2024 250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	223.33	.00	.00	.00
05/21/2024	05/21/2024	05/21/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,722,450.8300	1.000000	.00	.00	.00	1,722,450.83	-1,722,450.83	.00	.00
05/21/2024	05/21/2024	05/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,675,000.0000	1.000000	.00	.00	.00	-1,675,000.00	1,675,000.00	.00	.00
05/21/2024	05/21/2024	05/21/2024	912797JX6	P	20	MATURED PAR VALUE OF U S TREASURY BILL 5/21/24 1,425,000 PAR VALUE AT 100 %	-1,425,000.0000	1.000000	.00	.00	.00	1,413,311.52	-1,413,311.52	.00	.00
05/21/2024			912797JX6	I	310	INTEREST EARNED ON U S TREASURY BILL 5/21/24 \$1 PV ON 1425000.0000 SHARES DUE 5/21/2024 1,425,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	11,688.48	.00	.00	.00
05/22/2024	05/21/2024	05/22/2024	3130ASHK8	P	10	PURCHASED PAR VALUE OF F H L B DEB 3.125% 6/14/24 /WELLS FARGO SECURITIES, LLC/375,000 PAR VALUE AT 99.847 %	375,000.0000	.998470	.00	.00	.00	-374,426.25	374,426.25	.00	.00
05/22/2024		05/22/2024	3130ASHK8	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 3.125% 6/14/24	.0000	.000000	.00	.00	.00	-5,143.23	.00	.00	.00
05/22/2024	05/22/2024	05/22/2024	313384XD6	P	20	MATURED PAR VALUE OF F H L B DISC NTS 5/22/24 389,000 PAR VALUE AT 100 %	-389,000.0000	1.000000	.00	.00	.00	388,657.68	-388,657.68	.00	.00
05/22/2024			313384XD6	I	310	INTEREST EARNED ON F H L B DISC NTS 5/22/24 \$1 PV ON 389000.0000 SHARES DUE 5/22/2024 389,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	342.32	.00	.00	.00
05/22/2024	05/22/2024	05/22/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,430.5200	1.000000	.00	.00	.00	-9,430.52	9,430.52	.00	.00
05/24/2024	05/24/2024	05/24/2024	03785DFB7	P	10	PURCHASED PAR VALUE OF APPLE INC DISC COML C P 6/11/24 /GOLDMAN SACHS & CO. LLC/2,000,000 PAR VALUE AT 99.735 %	2,000,000.0000	.997350	.00	.00	.00	-1,994,700.00	1,994,700.00	.00	.00
05/24/2024	05/24/2024	05/24/2024	3130ANM49	P	20	MATURED PAR VALUE OF F H L B DEB 0.400% 5/24/24 1,815,000 PAR VALUE AT 100 %	-1,815,000.0000	1.000000	.00	.00	.00	1,815,000.00	-1,806,142.80	8,857.20	.00
05/24/2024			3130ANM49	I	310	INTEREST EARNED ON F H L B DEB 0.400% 5/24/24 \$1 PV ON 1815000.0000 SHARES DUE 5/24/2024	.0000	.000000	.00	.00	.00	3,630.00	.00	.00	.00

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6745046600 OCSD LIQUID OPERATING PORTFOLIO															
05/24/2024			3130APQS7	I	310	INTEREST EARNED ON F H L B DEB 0.810% 5/24/24 \$1 PV ON 1990000.0000 SHARES DUE 5/24/2024	.0000	.000000	.00	.00	.00	8,059.50	.00	.00	.00
05/24/2024	05/24/2024	05/24/2024	3130APQS7	P	20	MATURED PAR VALUE OF F H L B DEB 0.810% 5/24/24 1,990,000 PAR VALUE AT 100 %	-1,990,000.0000	1.000000	.00	.00	.00	1,990,000.00	-1,987,754.07	2,245.93	.00
05/24/2024	05/24/2024	05/24/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,023,339.5000	1.000000	.00	.00	.00	-2,023,339.50	2,023,339.50	.00	.00
05/24/2024	05/24/2024	05/24/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,994,700.0000	1.000000	.00	.00	.00	1,994,700.00	-1,994,700.00	.00	.00
05/24/2024	05/23/2024	05/24/2024	46590DFJ4	P	10	PURCHASED PAR VALUE OF J P MORGAN SECS LLC 4 2 C P 6/18/24 /J.P. MORGAN SECURITIES LLC/1,800,000 PAR VALUE AT 99.63055556 %	1,800,000.0000	.996306	.00	.00	.00	-1,793,350.00	1,793,350.00	.00	.00
05/30/2024	05/30/2024	05/30/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	350,000.0000	1.000000	.00	.00	.00	-350,000.00	350,000.00	.00	.00
05/30/2024	05/30/2024	05/30/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-399,237.3300	1.000000	.00	.00	.00	399,237.33	-399,237.33	.00	.00
05/30/2024	05/30/2024	05/30/2024	59515MFC4	P	10	PURCHASED PAR VALUE OF MICROSOFT CORP C P 6/12/24 /J.P. MORGAN SECURITIES LLC/400,000 PAR VALUE AT 99.8093325 %	400,000.0000	.998093	.00	.00	.00	-399,237.33	399,237.33	.00	.00
05/30/2024	05/30/2024	05/30/2024	71708EEW1	P	20	MATURED PAR VALUE OF PFIZER INC DISC COML C P 5/30/24 350,000 PAR VALUE AT 100 %	-350,000.0000	1.000000	.00	.00	.00	348,248.06	-348,248.06	.00	.00
05/30/2024			71708EEW1	I	310	INTEREST EARNED ON PFIZER INC DISC COML C P 5/30/24 \$1 PV ON 350000.0000 SHARES DUE 5/30/2024 350,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,751.94	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	03785DEX0	P	20	MATURED PAR VALUE OF APPLE INC DISC COML C P 5/31/24 2,951,000 PAR VALUE AT 100 %	-2,951,000.0000	1.000000	.00	.00	.00	2,935,675.90	-2,935,675.90	.00	.00
05/31/2024			03785DEX0	I	310	INTEREST EARNED ON APPLE INC DISC COML C P 5/31/24 \$1 PV ON 2951000.0000 SHARES DUE 5/31/2024 2,951,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	15,324.10	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	14912DEX3	P	20	MATURED PAR VALUE OF CATERPLR FINL SRV CO C P 5/31/24 6,250,000 PAR VALUE AT 100 %	-6,250,000.0000	1.000000	.00	.00	.00	6,237,069.44	-6,237,069.44	.00	.00
05/31/2024			14912DEX3	I	310	INTEREST EARNED ON CATERPLR FINL SRV CO C P 5/31/24 \$1 PV ON 6250000.0000 SHARES DUE 5/31/2024 6,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	12,930.56	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	14912DEX3	P	20	MATURED PAR VALUE OF CATERPLR FINL SRV CO C P 5/31/24 1,725,000 PAR VALUE AT 100 %	-1,725,000.0000	1.000000	.00	.00	.00	1,722,450.83	-1,722,450.83	.00	.00
05/31/2024			14912DEX3	I	310	INTEREST EARNED ON CATERPLR FINL SRV CO C P 5/31/24 \$1 PV ON 1725000.0000 SHARES DUE 5/31/2024 1,725,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	2,549.17	.00	.00	.00

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6745046600 OCS D LIQUID OPERATING PORTFOLIO															
05/31/2024	05/31/2024	05/31/2024	313384XN4	P	20	MATURED PAR VALUE OF F H L B DISC NTS 5/31/24 8,875,000 PAR VALUE AT 100 %	-8,875,000.0000	1.000000	.00	.00	.00	8,842,519.97	-8,842,519.97	.00	.00
05/31/2024			313384XN4	I	310	INTEREST EARNED ON F H L B DISC NTS 5/31/24 \$1 PV ON 8875000.0000 SHARES DUE 5/31/2024 8,875,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	32,480.03	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	313588XN0	P	20	MATURED PAR VALUE OF F N M A DISC NT 5/31/24 1,710,000 PAR VALUE AT 100 %	-1,710,000.0000	1.000000	.00	.00	.00	1,692,294.37	-1,692,294.37	.00	.00
05/31/2024			313588XN0	I	310	INTEREST EARNED ON F N M A DISC NT 5/31/24 \$1 PV ON 1710000.0000 SHARES DUE 5/31/2024 1,710,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	17,705.63	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	51,845,500.0000	1.000000	.00	.00	.00	-51,845,500.00	51,845,500.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-51,769,898.4500	1.000000	.00	.00	.00	51,769,898.45	-51,769,898.45	.00	.00
05/31/2024	05/31/2024	05/31/2024	59157TEX7	P	20	MATURED PAR VALUE OF METLIFE SHORT TERM FDG C P 5/31/24 6,650,000 PAR VALUE AT 100 %	-6,650,000.0000	1.000000	.00	.00	.00	6,580,620.18	-6,580,620.18	.00	.00
05/31/2024			59157TEX7	I	310	INTEREST EARNED ON METLIFE SHORT TERM FDG C P 5/31/24 \$1 PV ON 6650000.0000 SHARES DUE 5/31/2024 6,650,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	69,379.82	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	912797JZ1	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 6/04/24 /BARCLAYS CAPITAL INC. FIXED IN/1,800,000 PAR VALUE AT 99.94188889 %	1,800,000.0000	.999419	.00	.00	.00	-1,798,954.00	1,798,954.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	912797JZ1	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 6/04/24 /BARCLAYS CAPITAL INC. FIXED IN/50,000,000 PAR VALUE AT 99.94188889 %	50,000,000.0000	.999419	.00	.00	.00	-49,970,944.45	49,970,944.45	.00	.00
05/31/2024			912828XT2	I	310	INTEREST EARNED ON U S TREASURY NT 2.000% 5/31/24 \$1 PV ON 23450000.0000 SHARES DUE 5/31/2024	.0000	.000000	.00	.00	.00	234,500.00	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	912828XT2	P	20	MATURED PAR VALUE OF U S TREASURY NT 2.000% 5/31/24 23,450,000 PAR VALUE AT 100 %	-23,450,000.0000	1.000000	.00	.00	.00	23,450,000.00	-22,955,509.77	494,490.23	.00

Account Ending Cash

Principal Cash: -17,609,668.36

Income Cash: 17,609,668.36

Total Cash: 0.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
						Account Beginning Cash						Income Cash: 78,143,638.07			Total Cash: 0.00
05/01/2024			06367WB85	I	310	INTEREST EARNED ON BANK OF MONTREAL MTN 1.850% 5/01/25 \$1 PV ON 3000000.0000 SHARES DUE 5/1/2024	.0000	.000000	.00	.00	.00	27,750.00	.00	.00	.00
05/01/2024			20030NCH2	I	310	INTEREST EARNED ON COMCAST CORP 3.550% 5/01/28 \$1 PV ON 5000000.0000 SHARES DUE 5/1/2024	.0000	.000000	.00	.00	.00	88,750.00	.00	.00	.00
05/01/2024	05/01/2024	05/01/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	27,750.0000	1.000000	.00	.00	.00	-27,750.00	27,750.00	.00	.00
05/01/2024	05/01/2024	05/01/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	88,750.0000	1.000000	.00	.00	.00	-88,750.00	88,750.00	.00	.00
05/01/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 4/30/2024 INTEREST FROM 4/1/24 TO 4/30/24	.0000	.000000	.00	.00	.00	8,739.25	.00	.00	.00
05/02/2024	05/02/2024	05/02/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	8,739.2500	1.000000	.00	.00	.00	-8,739.25	8,739.25	.00	.00
05/06/2024	05/06/2024	05/06/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	449,700.6500	1.000000	.00	.00	.00	-449,700.65	449,700.65	.00	.00
05/06/2024	05/06/2024	05/06/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,042,288.0400	1.000000	.00	.00	.00	3,042,288.04	-3,042,288.04	.00	.00
05/06/2024	05/02/2024	05/06/2024	912828ZL7	P	20	SOLD PAR VALUE OF U S TREASURY NT 0.375% 4/30/25 /J.P. MORGAN SECURITIES LLC/5,000,000 PAR VALUE AT 95.4488838 %	-5,000,000.0000	.954489	.00	.00	.00	4,772,444.19	-4,991,406.25	.00	-218,962.06
05/06/2024		05/06/2024	912828ZL7	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.375% 4/30/25	.0000	.000000	.00	.00	.00	305.71	.00	.00	.00
05/06/2024	05/02/2024	05/06/2024	91282CDW8	P	10	PURCHASED PAR VALUE OF U S TREASURY NT 1.750% 1/31/29 /NMRIUS33 NOMURA SECS INTL NY/8,350,000 PAR VALUE AT 87.74609377 %	8,350,000.0000	.877461	.00	.00	.00	-7,326,798.83	7,326,798.83	.00	.00
05/06/2024		05/06/2024	91282CDW8	I	300	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 1.750% 1/31/29	.0000	.000000	.00	.00	.00	-38,538.46	.00	.00	.00
05/07/2024			3135G06G3	I	310	INTEREST EARNED ON F N M A 0.500% 11/07/25 \$1 PV ON 8255000.0000 SHARES DUE 5/7/2024	.0000	.000000	.00	.00	.00	20,637.50	.00	.00	.00
05/07/2024	05/07/2024	05/07/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	20,637.5000	1.000000	.00	.00	.00	-20,637.50	20,637.50	.00	.00
05/13/2024			14913R2V8	I	310	INTEREST EARNED ON CATERPILLAR FINL MTN 3.400% 5/13/25 \$1 PV ON 3485000.0000 SHARES DUE 5/13/2024	.0000	.000000	.00	.00	.00	59,245.00	.00	.00	.00
05/13/2024	05/13/2024	05/13/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	79,557.5000	1.000000	.00	.00	.00	-79,557.50	79,557.50	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
05/13/2024			40139LBD4	I	310	INTEREST EARNED ON GUARDIAN LIFE MTN 1.250% 5/13/26 \$1 PV ON 3250000.0000 SHARES DUE 5/13/2024	.0000	.000000	.00	.00	.00	20,312.50	.00	.00	.00
05/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 3418.57 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 3418.57 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	3,418.57	.00	.00
05/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 3418.57 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 3418.5700 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	3,418.5700	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 4410.71 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 4410.71 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	4,410.71	.00	.00
05/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 4410.71 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 4410.7100 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	4,410.7100	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 8490.71 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 8490.71 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	8,490.71	.00	.00
05/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 8490.71 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 8490.7100 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	8,490.7100	.000000	.00	.00	.00	.00	.00	.00	.00
05/15/2024			02582JIT8	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.390% 5/17/27 \$1 PV ON 18701.5000 SHARES DUE 5/15/2024 \$0.00283/PV ON 6,620,000.00 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	18,701.50	.00	.00	.00
05/15/2024			02582JIV3	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.750% 8/16/27 \$1 PV ON 6250.0000 SHARES DUE 5/15/2024 \$0.00313/PV ON 2,000,000.00 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	6,250.00	.00	.00	.00

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6745046601			OCSL LONG-TERM PORTFOLIO												
05/15/2024			161571HV9	I	310	INTEREST EARNED ON CHASE ISSUE TR 4.600% 1/16/29 \$1 PV ON 30820.0000 SHARES DUE 5/15/2024 \$0.00383/PV ON 8,040,000.00 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	30,820.00	.00	.00	.00
05/15/2024			3133TCE95 FHL3032	I	310	INTEREST EARNED ON F H L M C MLTCL MTG 4.681% 8/15/32 \$1 PV ON 8.2800 SHARES DUE 5/15/2024 \$0.00390/PV ON 2,122.20 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	8.28	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	3133TCE95 FHL3032	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.681% 8/15/32	-46.1000	.000000	.00	.00	.00	46.10	-46.15	.00	-.05
05/15/2024	05/15/2024	05/15/2024	31348SWZ3 786064F	P	20	PAID DOWN PAR VALUE OF F H L M C #786064 6.262% 1/01/28 APRIL FHLMC DUE 5/15/24	-11.3800	.000000	.00	.00	.00	11.38	-11.10	.00	.28
05/15/2024			31348SWZ3 786064F	I	310	INTEREST EARNED ON F H L M C #786064 6.262% 1/01/28 \$1 PV ON 3.0000 SHARES DUE 5/15/2024 MARCH FHLMC DUE 5/15/24	.0000	.000000	.00	.00	.00	3.00	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,844,142.3300	1.000000	.00	.00	.00	-1,844,142.33	1,844,142.33	.00	.00
05/15/2024			43815BAC4 HAR1826	I	310	INTEREST EARNED ON HONDA AUTO REC OWN 1.880% 5/15/26 \$1 PV ON 4517.4700 SHARES DUE 5/15/2024 \$0.00157/PV ON 2,883,493.47 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	4,517.47	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	43815BAC4 HAR1826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC OWN 1.880% 5/15/26	-226,433.0000	.000000	.00	.00	.00	226,433.00	-226,398.94	.00	34.06
05/15/2024			448977AD0 HAR2226	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 2.220% 10/15/26 \$1 PV ON 5904.4800 SHARES DUE 5/15/2024 \$0.00185/PV ON 3,191,612.65 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	5,904.48	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	448977AD0 HAR2226	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 2.220% 10/15/26	-245,216.4400	.000000	.00	.00	.00	245,216.44	-245,207.00	.00	9.44
05/15/2024			44933LAC7 HAR0325	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 0.380% 9/15/25 \$1 PV ON 75.9400 SHARES DUE 5/15/2024 \$0.00032/PV ON 239,797.58 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	75.94	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	44933LAC7 HAR0325	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 0.380% 9/15/25	-86,309.9200	.000000	.00	.00	.00	86,309.92	-86,300.84	.00	9.08
05/15/2024			44934KAC8 HAR0326	I	310	INTEREST EARNED ON HTUNDAI AUTO REC TR 0.380% 1/15/26 \$1 PV ON 515.4700 SHARES DUE 5/15/2024 \$0.00032/PV ON 1,627,785.43 PV DUE 5/15/24	.0000	.000000	.00	.00	.00	515.47	.00	.00	.00
05/15/2024	05/15/2024	05/15/2024	44934KAC8 HAR0326	P	20	PAID DOWN PAR VALUE OF HTUNDAI AUTO REC TR 0.380% 1/15/26	-271,398.2800	.000000	.00	.00	.00	271,398.28	-271,338.38	.00	59.90

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6745046601			OCS LONG-TERM PORTFOLIO												
05/15/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 0.01 CPI ADJUSTMENT FOR 05/15 - FACTOR 1.31075	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/15/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 0.01 CPI ADJUSTMENT FOR 05/15 - FACTOR 1.31075	.0000	.000000	.00	.00	.00	.00	.01	.00	.00
05/15/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 0.01 CPI ADJUSTMENT FOR 05/15 - FACTOR 1.31075	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
05/15/2024			91324PEC2	I	310	INTEREST EARNED ON UNITEDHEALTH 1.150% 5/15/26 \$1 PV ON 4000000.0000 SHARES DUE 5/15/2024	.0000	.000000	.00	.00	.00	23,000.00	.00	.00	.00
05/15/2024			927804GH1	I	310	INTEREST EARNED ON VIRGINIA ELEC PWR CO 3.750% 5/15/27 \$1 PV ON 5735000.0000 SHARES DUE 5/15/2024	.0000	.000000	.00	.00	.00	107,531.25	.00	.00	.00
05/16/2024	05/15/2024	05/16/2024	3136AJZP4	P	10	PURCHASED PAR VALUE OF F N M A GTD REMIC 1.500% 4/25/29 /TDOMUS33 TORONTO DOMINION US/1,154,908.92 PAR VALUE AT 93.50781185 %	1,154,908.9200	.935078	.00	.00	.00	-1,079,930.06	1,079,930.06	.00	.00
05/16/2024		05/16/2024	3136AJZP4	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F N M A GTD REMIC 1.500% 4/25/29	.0000	.000000	.00	.00	.00	-721.82	.00	.00	.00
05/16/2024	05/16/2024	05/16/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-796,052.6900	1.000000	.00	.00	.00	796,052.69	-796,052.69	.00	.00
05/16/2024			362554AC1 GFC0626	I	310	INTEREST EARNED ON GM FIN CONS AUTO 0.680% 9/16/26 \$1 PV ON 519.9800 SHARES DUE 5/16/2024 \$0.00057/PV ON 917,603.55 PV DUE 5/16/24	.0000	.000000	.00	.00	.00	519.98	.00	.00	.00
05/16/2024	05/16/2024	05/16/2024	362554AC1 GFC0626	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 0.680% 9/16/26 PRINC/INT DUE	-78,266.9300	2.818879	.00	.00	.00	78,266.93	-78,264.93	.00	2.00
05/16/2024			362585AC5 GFC3427	I	310	INTEREST EARNED ON GM FIN CONS AUT 3.100% 2/16/27 \$1 PV ON 5148.9700 SHARES DUE 5/16/2024 \$0.00258/PV ON 1,993,150.34 PV DUE 5/16/24	.0000	.000000	.00	.00	.00	5,148.97	.00	.00	.00
05/16/2024	05/16/2024	05/16/2024	362585AC5 GFC3427	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUT 3.100% 2/16/27 PRINC INT DUE	-122,772.6100	1.797021	.00	.00	.00	122,772.61	-122,746.95	.00	25.66
05/16/2024			380146AC4 GFC1226	I	310	INTEREST EARNED ON GM FIN CONS AUTO 1.260% 11/16/26 \$1 PV ON 1059.9200 SHARES DUE 5/16/2024 \$0.00105/PV ON 1,009,447.21 PV DUE 5/16/24	.0000	.000000	.00	.00	.00	1,059.92	.00	.00	.00
05/16/2024	05/16/2024	05/16/2024	380146AC4 GFC1226	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 1.260% 11/16/26	-76,830.7800	2.985216	.00	.00	.00	76,830.78	-76,824.10	.00	6.68
05/17/2024	05/17/2024	05/17/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	141,750.0000	1.000000	.00	.00	.00	-141,750.00	141,750.00	.00	.00

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			OCS LONG-TERM PORTFOLIO											
05/17/2024			58933YBH7	I	310 INTEREST EARNED ON MERCK CO INC 4.050% 5/17/28 \$1 PV ON 7000000.0000 SHARES DUE 5/17/2024	.0000	.000000	.00	.00	.00	141,750.00	.00	.00	.00
05/20/2024			06406HCQ0	I	310 INTEREST EARNED ON BANK OF NEW YORK MTN 3.950% 11/18/25 \$1 PV ON 1500000.0000 SHARES DUE 5/18/2024	.0000	.000000	.00	.00	.00	29,625.00	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	31.4100	1.000000	.00	.00	.00	-31.41	31.41	.00	.00
05/20/2024	05/20/2024	05/20/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,405,834.8500	1.000000	.00	.00	.00	-1,405,834.85	1,405,834.85	.00	.00
05/20/2024	05/20/2024	05/20/2024	36225CAZ9 080023M	P	20 PAID DOWN PAR VALUE OF G N M A 11 #080023 3.750% 12/20/26 APRIL GNMA DUE 5/20/24	-106.3500	.000000	.00	.00	.00	106.35	-108.11	.00	-1.76
05/20/2024			36225CAZ9 080023M	I	310 INTEREST EARNED ON G N M A 11 #080023 3.750% 12/20/26 \$1 PV ON 10.0700 SHARES DUE 5/20/2024 APRIL GNMA DUE 5/20/24	.0000	.000000	.00	.00	.00	10.07	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	36225CC20 080088M	P	20 PAID DOWN PAR VALUE OF G N M A 11 #080088 4.000% 6/20/27 APRIL GNMA DUE 5/20/24	-86.3600	.000000	.00	.00	.00	86.36	-88.25	.00	-1.89
05/20/2024			36225CC20 080088M	I	310 INTEREST EARNED ON G N M A 11 #080088 4.000% 6/20/27 \$1 PV ON 10.9900 SHARES DUE 5/20/2024 APRIL GNMA DUE 5/20/24	.0000	.000000	.00	.00	.00	10.99	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	36225CN28 080408M	P	20 PAID DOWN PAR VALUE OF G N M A 11 #080408 3.875% 5/20/30 APRIL GNMA DUE 5/20/24	-231.2200	.000000	.00	.00	.00	231.22	-228.87	.00	2.35
05/20/2024			36225CN28 080408M	I	310 INTEREST EARNED ON G N M A 11 #080408 3.875% 5/20/30 \$1 PV ON 58.6500 SHARES DUE 5/20/2024 APRIL GNMA DUE 5/20/24	.0000	.000000	.00	.00	.00	58.65	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	36225CNM4 080395M	P	20 PAID DOWN PAR VALUE OF G N M A 11 #080395 3.875% 4/20/30 APRIL GNMA DUE 5/20/24	-83.7600	.000000	.00	.00	.00	83.76	-83.00	.00	.76
05/20/2024			36225CNM4 080395M	I	310 INTEREST EARNED ON G N M A 11 #080395 3.875% 4/20/30 \$1 PV ON 6.9100 SHARES DUE 5/20/2024 APRIL GNMA DUE 5/20/24	.0000	.000000	.00	.00	.00	6.91	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	36225DCB8 080965M	P	20 PAID DOWN PAR VALUE OF G N M A 11 #080965 3.625% 7/20/34 APRIL GNMA DUE 5/20/24	-133.3200	.000000	.00	.00	.00	133.32	-133.24	.00	.08
05/20/2024			36225DCB8 080965M	I	310 INTEREST EARNED ON G N M A 11 #080965 3.625% 7/20/34 \$1 PV ON 47.6500 SHARES DUE 5/20/2024 APRIL GNMA DUE 5/20/24	.0000	.000000	.00	.00	.00	47.65	.00	.00	.00
05/20/2024			36265MAC9 GFA1925	I	310 INTEREST EARNED ON GM FIN AUTO LSNG TR 1.9004% 3/20/25 \$1 PV ON 31.4100 SHARES DUE 5/20/2024 \$0.00158/PV ON 19,830.72 PV DUE 5/20/24	.0000	.000000	.00	.00	.00	31.41	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	36265MAC9 GFA1925	P	20 PAID DOWN PAR VALUE OF GM FIN AUTO LSNG TR 1.9004% 3/20/25 CMO FINAL PAYDOWN	-19,830.7200	.000000	.00	.00	.00	19,830.72	-19,830.55	.00	.17

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6745046601	OCSD LONG-TERM PORTFOLIO														
05/20/2024			36266FAC3 GFA3425	I	310	INTEREST EARNED ON GM FIN AUTO LSNG 3.42001% 6/20/25 \$1 PV ON 2659.8200 SHARES DUE 5/20/2024 \$0.00285/PV ON 933,266.53 PV DUE 5/20/24	.0000	.000000	.00	.00	.00	2,659.82	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	36266FAC3 GFA3425	P	20	PAID DOWN PAR VALUE OF GM FIN AUTO LSNG 3.42001% 6/20/25	-487,449.0700	.000000	.00	.00	.00	487,449.07	-487,398.23	.00	50.84
05/20/2024			747525AF0	I	310	INTEREST EARNED ON QUALCOMM INC 3.450% 5/20/25 \$1 PV ON 8000000.0000 SHARES DUE 5/20/2024	.0000	.000000	.00	.00	.00	138,000.00	.00	.00	.00
05/20/2024			89238LAC4 TLO1925	I	310	INTEREST EARNED ON TOYOTA LEASE OWNER 1.960% 2/20/25 \$1 PV ON 1369.7700 SHARES DUE 5/20/2024 \$0.00163/PV ON 838,634.82 PV DUE 5/20/24	.0000	.000000	.00	.00	.00	1,369.77	.00	.00	.00
05/20/2024	05/20/2024	05/20/2024	89238LAC4 TLO1925	P	20	PAID DOWN PAR VALUE OF TOYOTA LEASE OWNER 1.960% 2/20/25	-745,955.9100	.000000	.00	.00	.00	745,955.91	-745,838.50	.00	117.41
05/21/2024	05/21/2024	05/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	160,335.5000	1.000000	.00	.00	.00	-160,335.50	160,335.50	.00	.00
05/21/2024	05/21/2024	05/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	19,830.7200	1.000000	.00	.00	.00	-19,830.72	19,830.72	.00	.00
05/21/2024			43813GAC5	I	310	INTEREST EARNED ON HONDA AUTO 0.270% 4/21/25 \$1 PV ON 11.8900 SHARES DUE 5/21/2024 \$0.00023/PV ON 52,849.58 PV DUE 5/21/24	.0000	.000000	.00	.00	.00	11.89	.00	.00	.00
05/21/2024	05/21/2024	05/21/2024	43813GAC5	P	20	PAID DOWN PAR VALUE OF HONDA AUTO 0.270% 4/21/25	-49,619.1000	.000000	.00	.00	.00	49,619.10	-49,618.20	.00	.90
05/21/2024			43815GAC3 HAR0826	I	310	INTEREST EARNED ON HONDA AUTO REC 0.880% 1/21/26 \$1 PV ON 830.2400 SHARES DUE 5/21/2024 \$0.00073/PV ON 1,132,151.42 PV DUE 5/21/24	.0000	.000000	.00	.00	.00	830.24	.00	.00	.00
05/21/2024	05/21/2024	05/21/2024	43815GAC3 HAR0826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC 0.880% 1/21/26	-109,874.2700	.000000	.00	.00	.00	109,874.27	-109,851.11	.00	23.16
05/24/2024	05/22/2024	05/24/2024	05593AAC3	P	20	SOLD PAR VALUE OF BMW VEHICLE LEASE 5.160% 11/25/25 /MITSUBISHI UFJ SECURITIES (USA/765,000 PAR VALUE AT 99.74218693 %	-765,000.0000	.997422	.00	.00	.00	763,027.73	-764,981.79	.00	-1,954.06
05/24/2024		05/24/2024	05593AAC3	I	301	RECEIVED ACCRUED INTEREST ON SALE OF BMW VEHICLE LEASE 5.160% 11/25/25	.0000	.000000	.00	.00	.00	3,179.85	.00	.00	.00
05/24/2024	05/22/2024	05/24/2024	05602RAD3 BVO3226	P	20	SOLD PAR VALUE OF BMW VEH OWNER TR 3.210% 8/25/26 /MITSUBISHI UFJ SECURITIES (USA/1,862,062.57 PAR VALUE AT 98.6289059 %	-1,862,062.5700	.986289	.00	.00	.00	1,836,531.94	-1,861,965.74	.00	-25,433.80
05/24/2024		05/24/2024	05602RAD3 BVO3226	I	301	RECEIVED ACCRUED INTEREST ON SALE OF BMW VEH OWNER TR 3.210% 8/25/26	.0000	.000000	.00	.00	.00	4,814.98	.00	.00	.00

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6745046601			OCS D LONG-TERM PORTFOLIO												
05/24/2024	05/24/2024	05/24/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,607,554.5000	1.000000	.00	.00	.00	-2,607,554.50	2,607,554.50	.00	.00
05/24/2024	05/24/2024	05/24/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,601,747.6800	1.000000	.00	.00	.00	-1,601,747.68	1,601,747.68	.00	.00
05/24/2024	05/22/2024	05/24/2024	44934KAC8 HAR0326	P	20	SOLD PAR VALUE OF HTUNDAI AUTO REC TR 0.380% 1/15/26 /GOLDMAN SACHS & CO. LLC/1,356,387.1 PAR VALUE AT 98.75000065 %	-1,356,387.1000	.987500	.00	.00	.00	1,339,432.27	-1,356,087.74	.00	-16,655.47
05/24/2024		05/24/2024	44934KAC8 HAR0326	I	301	RECEIVED ACCRUED INTEREST ON SALE OF HTUNDAI AUTO REC TR 0.380% 1/15/26	.0000	.000000	.00	.00	.00	128.86	.00	.00	.00
05/24/2024			47788UAC6 JDO0425	P	65	PAR VALUE OF JOHN DEERE OWNER 0.360% 9/15/25 ADJUSTED BY 0.0300	.0300	.000000	.00	.00	.00	.00	.00	.00	.00
05/24/2024	05/22/2024	05/24/2024	47788UAC6 JDO0425	P	20	SOLD PAR VALUE OF JOHN DEERE OWNER 0.360% 9/15/25 /BARCLAYS CAPITAL INC. FIXED IN/264,852.61 PAR VALUE AT 98.98437852 %	-264,852.6100	.989844	.00	.00	.00	262,162.71	-264,801.68	.00	-2,638.97
05/24/2024		05/24/2024	47788UAC6 JDO0425	I	301	RECEIVED ACCRUED INTEREST ON SALE OF JOHN DEERE OWNER 0.360% 9/15/25	.0000	.000000	.00	.00	.00	23.84	.00	.00	.00
05/28/2024				P	330	CASH RECEIPT PRINCIPAL DUE 3136AJZP4	.0000	.000000	.00	.00	.00	24,959.22	.00	.00	.00
05/28/2024			05592XAD2 BVO5428	I	310	INTEREST EARNED ON BMW VEH OWNER TR 5.470% 2/25/28 \$1 PV ON 6450.0400 SHARES DUE 5/25/2024 \$0.00456/PV ON 1,415,000.00 PV DUE 5/25/24	.0000	.000000	.00	.00	.00	6,450.04	.00	.00	.00
05/28/2024			3136AJZP4	I	310	INTEREST EARNED ON F N M A GTD REMIC 1.500% 4/25/29 \$1 PV ON 0.0000 SHARES DUE 5/25/2024	.0000	.000000	.00	.00	.00	1,354.53	.00	.00	.00
05/28/2024		05/16/2024	3136AJZP4	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F N M A GTD REMIC 1.500% 4/25/29	.0000	.000000	.00	.00	.00	721.82	.00	.00	.00
05/28/2024	05/15/2024	05/16/2024	3136AJZP4	P	10	PURCHASE-REV PAR VALUE OF F N M A GTD REMIC 1.500% 4/25/29 /TDOMUS33 TORONTO DOMINION US/1,154,908.92 PAR VALUE AT 93.50781185 %	-1,154,908.9200	-935078	.00	.00	.00	1,079,930.06	-1,079,930.06	.00	.00
05/28/2024	05/15/2024	05/16/2024	3136AJZP4	P	10	PURCHASED PAR VALUE OF F N M A GTD REMIC 1.500% 4/25/29 /BANK OF NEW YORK/1,154,908.92 PAR VALUE AT 91.35407405 %	1,154,908.9200	.913541	.00	.00	.00	-1,055,056.35	1,055,056.35	.00	.00
05/28/2024		05/16/2024	3136AJZP4	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F N M A GTD REMIC 1.500% 4/25/29	.0000	.000000	.00	.00	.00	-704.80	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31371NUC7 257179A	P	20	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 APRIL FNMA DUE 5/25/24	-95.1100	.000000	.00	.00	.00	95.11	-100.59	.00	-5.48

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6745046601			OCS D LONG-TERM PORTFOLIO												
05/28/2024			31371NUC7 257179A	I	310	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 13.0700 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	13.07	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31376KT22 357969A	P	20	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 APRIL FNMA DUE 5/25/24	-707.4100	.000000	.00	.00	.00	707.41	-760.47	.00	-53.06
05/28/2024			31376KT22 357969A	I	310	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 141.7300 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	141.73	.00	.00	.00
05/28/2024			3137BFE98	I	310	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 12951.7400 SHARES DUE 5/25/2024 \$0.00264/PV ON 4,901,320.35 PV DUE 5/25/24	.0000	.000000	.00	.00	.00	12,951.74	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	3137BFE98	P	20	PAID DOWN PAR VALUE OF F H L B GTD REMIC 3.171% 10/25/24	-77,172.6000	.000000	.00	.00	.00	77,172.60	-83,014.81	.00	-5,842.21
05/28/2024			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 5/25/2024 \$0.00260/PV ON 5,000,000.00 PV DUE 5/25/24	.0000	.000000	.00	.00	.00	13,000.00	.00	.00	.00
05/28/2024			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 5/25/2024 \$0.00279/PV ON 5,440,000.00 PV DUE 5/25/24	.0000	.000000	.00	.00	.00	15,186.66	.00	.00	.00
05/28/2024			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 5/25/2024 \$0.00321/PV ON 7,250,000.00 PV DUE 5/25/24	.0000	.000000	.00	.00	.00	23,260.41	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	3138EG6F6 AL0869A	P	20	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 APRIL FNMA DUE 5/25/24	-50.6200	.000000	.00	.00	.00	50.62	-53.54	.00	-2.92
05/28/2024			3138EG6F6 AL0869A	I	310	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 9.4700 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	9.47	.00	.00	.00
05/28/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.49999% 9/25/43 \$1 PV ON 1833.0200 SHARES DUE 5/25/2024 \$0.00542/PV ON 338,404.07 PV DUE 5/25/24	.0000	.000000	.00	.00	.00	1,833.02	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31394JY35 FHL9543	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 6.49999% 9/25/43	-2,100.5700	.000476	.00	.00	.00	2,100.57	-2,378.90	.00	-278.33
05/28/2024			31397QRE0 FNM2841	I	310	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 332.1700 SHARES DUE 5/25/2024 \$0.00510/PV ON 65,083.66 PV DUE 5/25/24	.0000	.000000	.00	.00	.00	332.17	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31397QRE0 FNM2841	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-871.1700	.000000	.00	.00	.00	871.17	-870.90	.00	.27
05/28/2024	05/25/2024	05/28/2024	31403DJZ3 745580A	P	20	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 APRIL FNMA DUE 5/25/24	-405.6200	.000000	.00	.00	.00	405.62	-436.04	.00	-30.42

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6745046601 OCS LONG-TERM PORTFOLIO															
05/28/2024			31403DJZ3 745580A	I	310	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 147.4700 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	147.47	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31403GXF4 748678A	P	20	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 APRIL FNMA DUE 5/25/24	-4.1500	.000000	.00	.00	.00	4.15	-4.46	.00	-3.1
05/28/2024			31403GXF4 748678A	I	310	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 1.8700 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	1.87	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31406PQY8 815971A	P	20	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 APRIL FNMA DUE 5/25/24	-2,406.4900	.000000	.00	.00	.00	2,406.49	-2,586.98	.00	-180.49
05/28/2024			31406PQY8 815971A	I	310	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 204.4700 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	204.47	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31406XWT5 823358A	P	20	PAID DOWN PAR VALUE OF F N M A #823358 5.959% 2/01/35 APRIL FNMA DUE 5/25/24	-127.0800	.000000	.00	.00	.00	127.08	-126.09	.00	.99
05/28/2024			31406XWT5 823358A	I	310	INTEREST EARNED ON F N M A #823358 5.959% 2/01/35 \$1 PV ON 66.1800 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	66.18	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31407BXH7 826080A	P	20	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 APRIL FNMA DUE 5/25/24	-48.3900	.000000	.00	.00	.00	48.39	-52.02	.00	-3.63
05/28/2024			31407BXH7 826080A	I	310	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 27.6900 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	27.69	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31410F4V4 888336A	P	20	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 APRIL FNMA DUE 5/25/24	-579.5200	.000000	.00	.00	.00	579.52	-622.98	.00	-43.46
05/28/2024			31410F4V4 888336A	I	310	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 244.4500 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	244.45	.00	.00	.00
05/28/2024	05/25/2024	05/28/2024	31417YAY3 MA0022A	P	20	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 APRIL FNMA DUE 5/25/24	-106.8400	.000000	.00	.00	.00	106.84	-112.99	.00	-6.15
05/28/2024			31417YAY3 MA0022A	I	310	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 15.7400 SHARES DUE 5/25/2024 APRIL FNMA DUE 5/25/24	.0000	.000000	.00	.00	.00	15.74	.00	.00	.00
05/28/2024	05/28/2024	05/28/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,345,188.9000	1.000000	.00	.00	.00	7,345,188.90	-7,345,188.90	.00	.00
05/28/2024	05/28/2024	05/28/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	28,243.4100	1.000000	.00	.00	.00	-28,243.41	28,243.41	.00	.00
05/28/2024	05/23/2024	05/28/2024	76116EGP9	P	10	PURCHASED PAR VALUE OF RFPC STRIPS 1/15/29 /STONEX FINANCIAL INC./10,000,000 PAR VALUE AT 80.523 %	10,000,000.0000	.805230	.00	.00	.00	-8,052,300.00	8,052,300.00	.00	.00

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6745046601 OCSB LONG-TERM PORTFOLIO															
05/29/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 9073.4000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	9,073.4000	.000000	.00	.00	.00	.00	.00	.00	.00
05/30/2024	05/30/2024	05/30/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-191,466.7500	1.000000	.00	.00	.00	191,466.75	-191,466.75	.00	.00
05/30/2024	05/30/2024	05/30/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,111,562.5000	1.000000	.00	.00	.00	-9,111,562.50	9,111,562.50	.00	.00
05/30/2024	05/30/2024	05/30/2024	61747YEA9	P	20	FULL CALL PAR VALUE OF MORGAN STANLEY 0.790% 5/30/25 /CALLS/	-8,885,000.0000	1.000000	.00	.00	.00	8,885,000.00	-8,889,710.25	.00	-4,710.25
05/30/2024			61747YEA9	I	310	INTEREST EARNED ON MORGAN STANLEY 0.790% 5/30/25 \$1 PV ON 8885000.0000 SHARES DUE 5/30/2024	.0000	.000000	.00	.00	.00	35,095.75	.00	.00	.00
05/31/2024	05/31/2024	05/31/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	410,937.5000	1.000000	.00	.00	.00	-410,937.50	410,937.50	.00	.00
05/31/2024	05/31/2024	05/31/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-9,467,800.7200	1.000000	.00	.00	.00	9,467,800.72	-9,467,800.72	.00	.00
05/31/2024	05/31/2024	05/31/2024	44934KAC8 HAR0326	P	25	DISTRIBUTED PAR VALUE OF HTUNDAI AUTO REC TR 0.380% 1/15/26 VALUED AT 0.05 FRACTIONAL SHRS	-.0500	.000000	.00	.00	.00	.00	-.05	.00	.00
05/31/2024	05/31/2024	05/31/2024	912797JZ1	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 6/04/24 /BARCLAYS CAPITAL INC. FIXED IN/9,700,000 PAR VALUE AT 99.94188887 %	9,700,000.0000	.999419	.00	.00	.00	-9,694,363.22	9,694,363.22	.00	.00
05/31/2024			91282CCF6	I	310	INTEREST EARNED ON U S TREASURY NT 0.750% 5/31/26 \$1 PV ON 7500000.0000 SHARES DUE 5/31/2024	.0000	.000000	.00	.00	.00	28,125.00	.00	.00	.00
05/31/2024			91282CHE4	I	310	INTEREST EARNED ON U S TREASURY NT 3.625% 5/31/28 \$1 PV ON 12500000.0000 SHARES DUE 5/31/2024	.0000	.000000	.00	.00	.00	226,562.50	.00	.00	.00
05/31/2024			91282CJN2	I	310	INTEREST EARNED ON U S TREASURY NT 4.375% 11/30/28 \$1 PV ON 17500000.0000 SHARES DUE 5/31/2024	.0000	.000000	.00	.00	.00	382,812.50	.00	.00	.00

Account Ending Cash Principal Cash: -79,677,443.81 Income Cash: 79,677,443.81 Total Cash: 0.00

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