

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

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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	LIQUID OPERATING PORTFOLIO															
							Account Beginning Cash	Principal Cash: -15,220,341.12			Income Cash: 15,220,341.12			Total Cash: 0.00		
02/01/2024			05531FBH5	I	310	INTEREST EARNED ON BB T CORPORATION MTN 2.500% 8/01/24 \$1 PV ON 1000000.0000 SHARES DUE 2/1/2024	.0000	.000000	.00	.00	.00	12,500.00	.00	.00	.00	
02/01/2024	02/01/2024	02/01/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	12,500.0000	1.000000	.00	.00	.00	-12,500.00	12,500.00	.00	.00	
02/01/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 1/31/2024 INTEREST FROM 1/1/24 TO 1/31/24	.0000	.000000	.00	.00	.00	12,969.44	.00	.00	.00	
02/02/2024	02/02/2024	02/02/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	12,969.4400	1.000000	.00	.00	.00	-12,969.44	12,969.44	.00	.00	
02/15/2024	02/15/2024	02/15/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,500,000.0000	1.000000	.00	.00	.00	-2,500,000.00	2,500,000.00	.00	.00	
02/15/2024	02/15/2024	02/15/2024	62479LBF1	P	20	MATURED PAR VALUE OF MUFGBK LTD NY BRH C P 2/15/24 2,500,000 PAR VALUE AT 100 %	-2,500,000.0000	1.000000	.00	.00	.00	2,466,408.33	-2,466,408.33	.00	.00	
02/15/2024			62479LBF1	I	310	INTEREST EARNED ON MUFGBK LTD NY BRH C P 2/15/24 \$1 PV ON 2500000.0000 SHARES DUE 2/15/2024 2,500,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	33,591.67	.00	.00	.00	
02/29/2024				P	210	CASH DISBURSEMENT PAID TO ORANGE COUNTY SANITATION DISTRICT OUTGOING DOMESTIC WIRE LIQUID OPERATING PORTFOLIO WITHDRAWAL	.0000	.000000	.00	.00	.00	-30,000,000.00	.00	.00	.00	
02/29/2024	02/29/2024	02/29/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	36,750,000.0000	1.000000	.00	.00	.00	-36,750,000.00	36,750,000.00	.00	.00	
02/29/2024	02/29/2024	02/29/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-30,000,000.0000	1.000000	.00	.00	.00	30,000,000.00	-30,000,000.00	.00	.00	
02/29/2024	02/29/2024	02/29/2024	912797GP6	P	20	MATURED PAR VALUE OF U S TREASURY BILL 2/29/24 36,750,000 PAR VALUE AT 100 %	-36,750,000.0000	1.000000	.00	.00	.00	36,089,867.68	-36,089,867.68	.00	.00	
02/29/2024			912797GP6	I	310	INTEREST EARNED ON U S TREASURY BILL 2/29/24 \$1 PV ON 36750000.0000 SHARES DUE 2/29/2024 36,750,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	660,132.32	.00	.00	.00	
							Account Ending Cash	Principal Cash: -15,939,534.55			Income Cash: 15,939,534.55			Total Cash: 0.00		

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			LONG-TERM PORTFOLIO												
02/15/2024			02582JIT8	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.390% 5/17/27 \$1 PV ON 18701.5000 SHARES DUE 2/15/2024 \$0.00283/PV ON 6,620,000.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	18,701.50	.00	.00	.00
02/15/2024			02582JIV3	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.750% 8/16/27 \$1 PV ON 6250.0000 SHARES DUE 2/15/2024 \$0.00313/PV ON 2,000,000.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	6,250.00	.00	.00	.00
02/15/2024			161571HV9	I	310	INTEREST EARNED ON CHASE ISSUE TR 4.600% 1/16/29 \$1 PV ON 15409.9900 SHARES DUE 2/15/2024 \$0.00192/PV ON 8,040,000.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	15,409.99	.00	.00	.00
02/15/2024			3133TCE95 FHL3032	I	310	INTEREST EARNED ON F H L M C MLTCL MTG 4.578% 8/15/32 \$1 PV ON 8.5700 SHARES DUE 2/15/2024 \$0.00382/PV ON 2,245.35 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	8.57	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	3133TCE95 FHL3032	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.578% 8/15/32	-46.1000	.000000	.00	.00	.00	46.10	-46.15	.00	-0.05
02/15/2024	02/15/2024	02/15/2024	31348SWZ3 786064F	P	20	PAID DOWN PAR VALUE OF F H L M C #786064 6.262% 1/01/28 JANUARY FHLMC DUE 2/15/24	-11.1800	.000000	.00	.00	.00	11.18	-10.91	.00	.27
02/15/2024			31348SWZ3 786064F	I	310	INTEREST EARNED ON F H L M C #786064 6.262% 1/01/28 \$1 PV ON 3.1800 SHARES DUE 2/15/2024 DECEMBER FHLMC DUE 2/15/24	.0000	.000000	.00	.00	.00	3.18	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,250.0000	1.000000	.00	.00	.00	-6,250.00	6,250.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,045,879.2400	1.000000	.00	.00	.00	-2,045,879.24	2,045,879.24	.00	.00
02/15/2024			43815BAC4 HAR1826	I	310	INTEREST EARNED ON HONDA AUTO REC OWN 1.880% 5/15/26 \$1 PV ON 5631.5300 SHARES DUE 2/15/2024 \$0.00157/PV ON 3,594,596.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	5,631.53	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	43815BAC4 HAR1826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC OWN 1.880% 5/15/26	-239,837.4900	.000000	.00	.00	.00	239,837.49	-239,801.42	.00	36.07
02/15/2024			44891WAC3 HAL1025	I	310	INTEREST EARNED ON HYUNDAI AUTO LEASE 1.160% 1/15/25 \$1 PV ON 881.2700 SHARES DUE 2/15/2024 \$0.00097/PV ON 911,655.22 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	881.27	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	44891WAC3 HAL1025	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO LEASE 1.160% 1/15/25	-309,913.9200	.000000	.00	.00	.00	309,913.92	-309,907.07	.00	6.85
02/15/2024			448977AD0 HAR2226	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 2.220% 10/15/26 \$1 PV ON 7262.0800 SHARES DUE 2/15/2024 \$0.00185/PV ON 3,925,449.27 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	7,262.08	.00	.00	.00

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6745046601			LONG-TERM PORTFOLIO												
02/15/2024	02/15/2024	02/15/2024	448977AD0 HAR2226	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 2.220% 10/15/26	-244,079.6100	.000000	.00	.00	.00	244,079.61	-244,070.21	.00	9.40
02/15/2024			44933LAC7 HAR0325	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 0.380% 9/15/25 \$1 PV ON 162.5800 SHARES DUE 2/15/2024 \$0.00032/PV ON 513,410.95 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	162.58	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	44933LAC7 HAR0325	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 0.380% 9/15/25	-93,006.5000	.000000	.00	.00	.00	93,006.50	-92,996.72	.00	9.78
02/15/2024			44934KAC8 HAR0326	I	310	INTEREST EARNED ON HTUNDAI AUTO REC TR 0.380% 1/15/26 \$1 PV ON 788.9900 SHARES DUE 2/15/2024 \$0.00032/PV ON 2,491,556.77 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	788.99	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	44934KAC8 HAR0326	P	20	PAID DOWN PAR VALUE OF HTUNDAI AUTO REC TR 0.380% 1/15/26	-292,051.7600	.000000	.00	.00	.00	292,051.76	-291,987.30	.00	64.46
02/15/2024			44935FAD6 HAR0726	I	310	INTEREST EARNED ON HYUNDAI AUTO REC TR 0.740% 5/15/26 \$1 PV ON 628.8300 SHARES DUE 2/15/2024 \$0.00062/PV ON 1,019,723.25 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	628.83	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	44935FAD6 HAR0726	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC TR 0.740% 5/15/26	-86,109.9000	.000000	.00	.00	.00	86,109.90	-86,090.68	.00	19.22
02/15/2024			47787JAC2 JDO2326	I	310	INTEREST EARNED ON JOHN DEERE OWNER 2.320% 9/15/26 \$1 PV ON 4602.2500 SHARES DUE 2/15/2024 \$0.00193/PV ON 2,380,472.25 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	4,602.25	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	47787JAC2 JDO2326	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.320% 9/15/26	-180,628.1100	.000000	.00	.00	.00	180,628.11	-180,588.16	.00	39.95
02/15/2024			47788UAC6 JDO0425	I	310	INTEREST EARNED ON JOHN DEERE OWNER 0.360% 9/15/25 \$1 PV ON 167.9000 SHARES DUE 2/15/2024 \$0.00030/PV ON 559,665.77 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	167.90	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	47788UAC6 JDO0425	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 0.360% 9/15/25	-83,434.8900	.000000	.00	.00	.00	83,434.89	-83,418.85	.00	16.04
02/15/2024			47789QAC4 JDO0926	I	310	INTEREST EARNED ON JOHN DEERE OWN 0.520% 3/16/26 \$1 PV ON 681.5100 SHARES DUE 2/15/2024 \$0.00043/PV ON 1,572,711.54 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	681.51	.00	.00	.00
02/15/2024	02/15/2024	02/15/2024	47789QAC4 JDO0926	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWN 0.520% 3/16/26	-183,329.0700	.000000	.00	.00	.00	183,329.07	-183,312.72	.00	16.35
02/15/2024			47800AAC4 JDO6827	I	310	INTEREST EARNED ON JOHN DEERE OWN TR 3.740% 2/16/27 \$1 PV ON 9786.3300 SHARES DUE 2/15/2024 \$0.00312/PV ON 3,140,000.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	9,786.33	.00	.00	.00

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6745046601			LONG-TERM PORTFOLIO												
02/15/2024			47800BAC2 JDO5027	I	310	INTEREST EARNED ON JOHN DEERE OWNER 5.090% 6/15/27 \$1 PV ON 17136.3300 SHARES DUE 2/15/2024 \$0.00424/PV ON 4,040,000.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	17,136.33	.00	.00	.00
02/15/2024			58768PAC8 MBA5227	I	310	INTEREST EARNED ON MERCEDES BENZ AUTO 5.210% 8/16/27 \$1 PV ON 31238.2900 SHARES DUE 2/15/2024 \$0.00434/PV ON 7,195,000.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	31,238.29	.00	.00	.00
02/15/2024			89239FAD4 TAR5528	I	310	INTEREST EARNED ON TOYOTA AUTO REC TR 5.540% 8/15/28 \$1 PV ON 10964.5800 SHARES DUE 2/15/2024 \$0.00462/PV ON 2,375,000.00 PV DUE 2/15/24	.0000	.000000	.00	.00	.00	10,964.58	.00	.00	.00
02/15/2024			91282CFE6	I	310	INTEREST EARNED ON U S TREASURY NT 3.125% 8/15/25 \$1 PV ON 5000000.0000 SHARES DUE 2/15/2024	.0000	.000000	.00	.00	.00	78,125.00	.00	.00	.00
02/15/2024			91324PEP3	I	310	INTEREST EARNED ON UNITEDHEALTH 5.250% 2/15/28 \$1 PV ON 5000000.0000 SHARES DUE 2/15/2024	.0000	.000000	.00	.00	.00	131,250.00	.00	.00	.00
02/16/2024	02/15/2024	02/16/2024	3133EKWV4	P	20	SOLD PAR VALUE OF F F C B DEB 1.850% 7/26/24 /PERSHING LLC/MTXX 5,000,000 PAR VALUE AT 98.494 %	-5,000,000.0000	.984940	.00	.00	.00	4,924,700.00	-5,048,280.00	.00	-123,580.00
02/16/2024		02/16/2024	3133EKWV4	I	301	RECEIVED ACCRUED INTEREST ON SALE OF F F C B DEB 1.850% 7/26/24	.0000	.000000	.00	.00	.00	5,138.89	.00	.00	.00
02/16/2024	02/16/2024	02/16/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	169,495.9800	1.000000	.00	.00	.00	-169,495.98	169,495.98	.00	.00
02/16/2024	02/16/2024	02/16/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,907,744.3300	1.000000	.00	.00	.00	-6,907,744.33	6,907,744.33	.00	.00
02/16/2024			362554AC1 GFC0626	I	310	INTEREST EARNED ON GM FIN CONS AUTO 0.680% 9/16/26 \$1 PV ON 652.2400 SHARES DUE 2/16/2024 \$0.00057/PV ON 1,151,011.54 PV DUE 2/16/24	.0000	.000000	.00	.00	.00	652.24	.00	.00	.00
02/16/2024	02/16/2024	02/16/2024	362554AC1 GFC0626	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 0.680% 9/16/26	-77,290.4100	.000000	.00	.00	.00	77,290.41	-77,288.44	.00	1.97
02/16/2024			362585AC5 GFC3427	I	310	INTEREST EARNED ON GM FIN CONS AUT 3.100% 2/16/27 \$1 PV ON 6019.1700 SHARES DUE 2/16/2024 \$0.00258/PV ON 2,330,000.00 PV DUE 2/16/24	.0000	.000000	.00	.00	.00	6,019.17	.00	.00	.00
02/16/2024	02/16/2024	02/16/2024	362585AC5 GFC3427	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUT 3.100% 2/16/27	-85,534.1600	39.714569	.00	.00	.00	85,534.16	-85,516.28	.00	17.88
02/16/2024			380146AC4 GFC1226	I	310	INTEREST EARNED ON GM FIN CONS AUTO 1.260% 11/16/26 \$1 PV ON 1309.5100 SHARES DUE 2/16/2024 \$0.00105/PV ON 1,247,152.70 PV DUE 2/16/24	.0000	.000000	.00	.00	.00	1,309.51	.00	.00	.00
02/16/2024	02/16/2024	02/16/2024	380146AC4 GFC1226	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 1.260% 11/16/26	-77,886.2900	.000000	.00	.00	.00	77,886.29	-77,879.52	.00	6.77

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6745046601			LONG-TERM PORTFOLIO												
02/16/2024	02/15/2024	02/16/2024	912828ZL7	P	20	SOLD PAR VALUE OF U S TREASURY NT 0.375% 4/30/25 /MORGAN STANLEY & CO. LLC/XOFF 2,000,000 PAR VALUE AT 94.824219 %	-2,000,000.0000	.948242	.00	.00	.00	1,896,484.37	-2,002,031.25	.00	-105,546.88
02/16/2024		02/16/2024	912828ZL7	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.375% 4/30/25	.0000	.000000	.00	.00	.00	2,225.27	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,156,811.9500	1.000000	.00	.00	.00	5,156,811.95	-5,156,811.95	.00	.00
02/20/2024	02/20/2024	02/20/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	114.0600	1.000000	.00	.00	.00	-114.06	114.06	.00	.00
02/20/2024	02/20/2024	02/20/2024	36225CAZ9 080023M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080023 2.750% 12/20/26 P & I DUE 02/20/24	-102.4600	.000000	.00	.00	.00	102.46	-104.15	.00	-1.69
02/20/2024			36225CAZ9 080023M	I	310	INTEREST EARNED ON G N M A 11 #080023 2.750% 12/20/26 \$1 PV ON 11.6000 SHARES DUE 2/20/2024 P & I DUE 02/20/24	.0000	.000000	.00	.00	.00	11.60	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	36225CC20 080088M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080088 4.000% 6/20/27 JANUARY GNMA DUE 2/20/24	-88.2600	.000000	.00	.00	.00	88.26	-90.19	.00	-1.93
02/20/2024			36225CC20 080088M	I	310	INTEREST EARNED ON G N M A 11 #080088 4.000% 6/20/27 \$1 PV ON 12.2500 SHARES DUE 2/20/2024 JANUARY GNMA DUE 2/20/24	.0000	.000000	.00	.00	.00	12.25	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	36225CN28 080408M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080408 3.875% 5/20/30 JANUARY GNMA DUE 2/20/24	-228.4200	.000000	.00	.00	.00	228.42	-226.10	.00	2.32
02/20/2024			36225CN28 080408M	I	310	INTEREST EARNED ON G N M A 11 #080408 3.875% 5/20/30 \$1 PV ON 60.9100 SHARES DUE 2/20/2024 JANUARY GNMA DUE 2/20/24	.0000	.000000	.00	.00	.00	60.91	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	36225CNM4 080395M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080395 3.875% 4/20/30 JANUARY GNMA DUE 2/20/24	-34.9600	.000000	.00	.00	.00	34.96	-34.64	.00	.32
02/20/2024			36225CNM4 080395M	I	310	INTEREST EARNED ON G N M A 11 #080395 3.875% 4/20/30 \$1 PV ON 7.2100 SHARES DUE 2/20/2024 JANUARY GNMA DUE 2/20/24	.0000	.000000	.00	.00	.00	7.21	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	36225DCB8 080965M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080965 3.625% 7/20/34 JANUARY GNMA DUE 2/20/24	-134.0500	.000000	.00	.00	.00	134.05	-133.97	.00	.08
02/20/2024			36225DCB8 080965M	I	310	INTEREST EARNED ON G N M A 11 #080965 3.625% 7/20/34 \$1 PV ON 50.8700 SHARES DUE 2/20/2024 JANUARY GNMA DUE 2/20/24	.0000	.000000	.00	.00	.00	50.87	.00	.00	.00
02/20/2024			36265MAC9 GFA1925	I	310	INTEREST EARNED ON GM FIN AUTO LSNG TR 1.900% 3/20/25 \$1 PV ON 3083.6800 SHARES DUE 2/20/2024 \$0.00158/PV ON 1,947,579.85 PV DUE 2/20/24	.0000	.000000	.00	.00	.00	3,083.68	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	36265MAC9 GFA1925	P	20	PAID DOWN PAR VALUE OF GM FIN AUTO LSNG TR 1.900% 3/20/25	-610,385.9700	.000000	.00	.00	.00	610,385.97	-610,380.72	.00	5.25

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6745046601	LONG-TERM PORTFOLIO														
02/20/2024			36266FAC3 GFA3425	I	310	INTEREST EARNED ON GM FIN AUTO LNSG 3.420% 6/20/25 \$1 PV ON 6385.9300 SHARES DUE 2/20/2024 \$0.00285/PV ON 2,240,675.28 PV DUE 2/20/24	.0000	.000000	.00	.00	.00	6,385.93	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	36266FAC3 GFA3425	P	20	PAID DOWN PAR VALUE OF GM FIN AUTO LNSG 3.420% 6/20/25	-399,464.9400	.000000	.00	.00	.00	399,464.94	-399,423.28	.00	41.66
02/20/2024	02/15/2024	02/20/2024	4581X0EN4	P	10	PURCHASED PAR VALUE OF INTER AMER BK M T N 4.125% 2/15/29 /J.P. MORGAN SECURITIES LLC/MTXX 7,000,000 PAR VALUE AT 99.023 %	7,000,000.0000	.990230	.00	.00	.00	-6,931,610.00	6,931,610.00	.00	.00
02/20/2024		02/20/2024	4581X0EN4	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTER AMER BK M T N 4.125% 2/15/29	.0000	.000000	.00	.00	.00	-16,041.67	.00	.00	.00
02/20/2024			89238LAC4 TLO1925	I	310	INTEREST EARNED ON TOYOTA LEASE OWNER 1.960% 2/20/25 \$1 PV ON 4921.9600 SHARES DUE 2/20/2024 \$0.00163/PV ON 3,013,447.51 PV DUE 2/20/24	.0000	.000000	.00	.00	.00	4,921.96	.00	.00	.00
02/20/2024	02/20/2024	02/20/2024	89238LAC4 TLO1925	P	20	PAID DOWN PAR VALUE OF TOYOTA LEASE OWNER 1.960% 2/20/25	-765,980.3100	.000000	.00	.00	.00	765,980.31	-765,859.74	.00	120.57
02/21/2024	02/21/2024	02/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CLZ	174,102.1600	1.000000	.00	.00	.00	-174,102.16	174,102.16	.00	.00
02/21/2024			43813GAC5	I	310	INTEREST EARNED ON HONDA AUTO 0.270% 4/21/25 \$1 PV ON 47.6700 SHARES DUE 2/21/2024 \$0.00023/PV ON 211,880.57 PV DUE 2/21/24	.0000	.000000	.00	.00	.00	47.67	.00	.00	.00
02/21/2024	02/21/2024	02/21/2024	43813GAC5	P	20	PAID DOWN PAR VALUE OF HONDA AUTO 0.270% 4/21/25	-54,529.7300	.000000	.00	.00	.00	54,529.73	-54,528.73	.00	1.00
02/21/2024			43815GAC3 HAR0826	I	310	INTEREST EARNED ON HONDA AUTO REC 0.880% 1/21/26 \$1 PV ON 1082.4800 SHARES DUE 2/21/2024 \$0.00073/PV ON 1,476,108.85 PV DUE 2/21/24	.0000	.000000	.00	.00	.00	1,082.48	.00	.00	.00
02/21/2024	02/21/2024	02/21/2024	43815GAC3 HAR0826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC 0.880% 1/21/26	-118,442.2800	.000000	.00	.00	.00	118,442.28	-118,417.31	.00	24.97
02/23/2024	02/22/2024	02/23/2024	3130A2UW4	P	20	SOLD PAR VALUE OF F H L B DEB 2.875% 9/13/24 /WELLS FARGO SECURITIES, LLC/MTXX 2,500,000 PAR VALUE AT 98.681 %	-2,500,000.0000	.986810	.00	.00	.00	2,467,025.00	-2,635,950.00	.00	-168,925.00
02/23/2024		02/23/2024	3130A2UW4	I	301	RECEIVED ACCRUED INTEREST ON SALE OF F H L B DEB 2.875% 9/13/24	.0000	.000000	.00	.00	.00	31,944.44	.00	.00	.00
02/23/2024	02/23/2024	02/23/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CLZ	-2,951,302.9100	1.000000	.00	.00	.00	2,951,302.91	-2,951,302.91	.00	.00
02/23/2024	02/22/2024	02/23/2024	912828ZL7	P	20	SOLD PAR VALUE OF U S TREASURY NT 0.375% 4/30/25 /RBC CAPITAL MARKETS, LLC/XOFF 2,000,000 PAR VALUE AT 94.8007815 %	-2,000,000.0000	.948008	.00	.00	.00	1,896,015.63	-2,002,031.25	.00	-106,015.62

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			LONG-TERM PORTFOLIO												
02/23/2024		02/23/2024	91282ZL7	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 0.375% 4/30/25	.0000	.000000	.00	.00	.00	2,369.51	.00	.00	.00
02/23/2024	02/22/2024	02/23/2024	91282CJR3	P	10	PURCHASED PAR VALUE OF U S TREASURY NT 3.750% 12/31/28 /MORGAN STANLEY & CO. LLC/XOFF 7,500,000 PAR VALUE AT 97.4257812 %	7,500,000.0000	.974258	.00	.00	.00	-7,306,933.59	7,306,933.59	.00	.00
02/23/2024		02/23/2024	91282CJR3	I	300	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 3.750% 12/31/28	.0000	.000000	.00	.00	.00	-41,723.90	.00	.00	.00
02/26/2024			03215PFN4 A060029	I	310	INTEREST EARNED ON AMRESCO 2.86799% 6/25/29 \$1 PV ON 237.9600 SHARES DUE 2/25/2024 \$0.00239/PV ON 99,564.88 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	237.96	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	03215PFN4 A060029	P	20	PAID DOWN PAR VALUE OF AMRESCO 2.86799% 6/25/29	-1,080.6100	.000000	.00	.00	.00	1,080.61	-811.47	.00	269.14
02/26/2024			05592XAD2 BVO5428	I	310	INTEREST EARNED ON BMW VEH OWNER TR 5.470% 2/25/28 \$1 PV ON 6450.0400 SHARES DUE 2/25/2024 \$0.00456/PV ON 1,415,000.00 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	6,450.04	.00	.00	.00
02/26/2024			05593AAC3	I	310	INTEREST EARNED ON BMW VEHICLE LEASE 5.160% 11/25/25 \$1 PV ON 3289.5000 SHARES DUE 2/25/2024 \$0.00430/PV ON 765,000.00 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	3,289.50	.00	.00	.00
02/26/2024			05601XAC3 BVL1325	I	310	INTEREST EARNED ON BMW VEHICLE LEASE 1.100% 3/25/25 \$1 PV ON 345.8600 SHARES DUE 2/25/2024 \$0.00092/PV ON 377,297.59 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	345.86	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	05601XAC3 BVL1325	P	20	PAID DOWN PAR VALUE OF BMW VEHICLE LEASE 1.100% 3/25/25	-223,728.2900	.000000	.00	.00	.00	223,728.29	-223,694.84	.00	33.45
02/26/2024			05602RAD3 BVO3226	I	310	INTEREST EARNED ON BMW VEH OWNER TR 3.210% 8/25/26 \$1 PV ON 6189.0600 SHARES DUE 2/25/2024 \$0.00268/PV ON 2,313,669.09 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	6,189.06	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	05602RAD3 BVO3226	P	20	PAID DOWN PAR VALUE OF BMW VEH OWNER TR 3.210% 8/25/26	-158,040.7800	.000000	.00	.00	.00	158,040.78	-158,032.56	.00	8.22
02/26/2024			3135G05X7	I	310	INTEREST EARNED ON F N M A 0.375% 8/25/25 \$1 PV ON 7945000.0000 SHARES DUE 2/25/2024	.0000	.000000	.00	.00	.00	14,896.88	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	31371NUC7 257179A	P	20	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 JANUARY FNMA DUE 2/25/24	-94.0200	.000000	.00	.00	.00	94.02	-99.44	.00	-5.42
02/26/2024			31371NUC7 257179A	I	310	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 14.1600 SHARES DUE 2/25/2024 JANUARY FNMA DUE 2/25/24	.0000	.000000	.00	.00	.00	14.16	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	31376KT22 357969A	P	20	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 JANUARY FNMA DUE 2/25/24	-225.2500	.000000	.00	.00	.00	225.25	-242.14	.00	-16.89

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6745046601			LONG-TERM PORTFOLIO												
02/26/2024			31376KT22 357969A	I	310	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 145.2100 SHARES DUE 2/25/2024 JANUARY FNMA DUE 2/25/24	.0000	.000000	.00	.00	.00	145.21	.00	.00	.00
02/26/2024			3137BFE98	I	310	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 13042.4100 SHARES DUE 2/25/2024 \$0.00264/PV ON 4,935,632.75 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	13,042.41	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	3137BFE98	P	20	PAID DOWN PAR VALUE OF F H L B GTD REMIC 3.171% 10/25/24	-11,000.6000	99.291688	.00	.00	.00	11,000.60	-11,833.38	.00	-832.78
02/26/2024			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 2/25/2024 \$0.00260/PV ON 5,000,000.00 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	13,000.00	.00	.00	.00
02/26/2024			3137FETN0 FHL0428B	I	310	INTEREST EARNED ON F H L M C MLTCL MT 3.350% 1/25/28 \$1 PV ON 15186.6700 SHARES DUE 2/25/2024 \$0.00279/PV ON 5,440,000.00 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	15,186.67	.00	.00	.00
02/26/2024			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 2/25/2024 \$0.00321/PV ON 7,250,000.00 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	23,260.41	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	3138EG6F6 AL0869A	P	20	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 JANUARY FNMA DUE 2/25/24	-65.4200	.000000	.00	.00	.00	65.42	-69.19	.00	-3.77
02/26/2024			3138EG6F6 AL0869A	I	310	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 10.2700 SHARES DUE 2/25/2024 JANUARY FNMA DUE 2/25/24	.0000	.000000	.00	.00	.00	10.27	.00	.00	.00
02/26/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.499999% 9/25/43 \$1 PV ON 1871.5200 SHARES DUE 2/25/2024 \$0.00542/PV ON 345,511.02 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	1,871.52	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	31394JY35 FHL9543	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 6.499999% 9/25/43	-3,770.2400	.000000	.00	.00	.00	3,770.24	-4,269.80	.00	-499.56
02/26/2024			31397QRE0 FNM2841	I	310	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 343.8100 SHARES DUE 2/25/2024 \$0.00512/PV ON 67,203.14 PV DUE 2/25/24	.0000	.000000	.00	.00	.00	343.81	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	31397QRE0 FNM2841	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-751.0400	.000000	.00	.00	.00	751.04	-750.81	.00	.23
02/26/2024	02/25/2024	02/26/2024	31403DJZ3 745580A	P	20	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 JANUARY FNMA DUE 2/25/24	-405.1800	.000000	.00	.00	.00	405.18	-435.57	.00	-30.39
02/26/2024			31403DJZ3 745580A	I	310	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 152.3700 SHARES DUE 2/25/2024 JANUARY FNMA DUE 2/25/24	.0000	.000000	.00	.00	.00	152.37	.00	.00	.00
02/26/2024	02/25/2024	02/26/2024	31403GXF4 748678A	P	20	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 JANUARY FNMA DUE 2/25/24	-3.1700	.000000	.00	.00	.00	3.17	-3.41	.00	-.24

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6745046601			LONG-TERM PORTFOLIO												
02/27/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -6448.0000 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-6,448.0000	.000000	.00	.00	.00	.00	.00	.00	.00
02/29/2024	02/29/2024	02/29/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	30,000.0000	1.000000	.00	.00	.00	-30,000.00	30,000.00	.00	.00
02/29/2024			91282CCW9 UST0726A	I	310	INTEREST EARNED ON U S TREASURY NT 0.750% 8/31/26 \$1 PV ON 8000000.0000 SHARES DUE 2/29/2024	.0000	.000000	.00	.00	.00	30,000.00	.00	.00	.00
Account Ending Cash							Principal Cash: -74,678,125.63			Income Cash: 74,678,125.63			Total Cash: 0.00		

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