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<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP Ticker SEDOL</u>	<u>Port P/I</u>	<u>Tran Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046600 OCSLD LIQUID OPERATING PORTFOLIO							Account Beginning Cash		Principal Cash: -15,939,534.55			Income Cash: 15,939,534.55		Total Cash: 0.00	
03/01/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 2/29/2024 INTEREST FROM 2/1/24 TO 2/29/24	.0000	.000000	.00	.00	.00	15,584.75	.00	.00	.00
03/04/2024	03/04/2024	03/04/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	15,584.7500	1.000000	.00	.00	.00	-15,584.75	15,584.75	.00	.00
03/05/2024	03/05/2024	03/05/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,096,761.1100	1.000000	.00	.00	.00	1,096,761.11	-1,096,761.11	.00	.00
03/05/2024	03/05/2024	03/05/2024	46640PCR2	P	10	PURCHASED PAR VALUE OF J P MORGAN SECS LLC C P 3/25/24 /JPMSUS3X JP MORGAN SEC NY/1,100,000 PAR VALUE AT 99.70555545 %	1,100,000.0000	.997056	.00	.00	.00	-1,096,761.11	1,096,761.11	.00	.00
03/06/2024	03/06/2024	03/06/2024	16677JCT1	P	10	PURCHASED PAR VALUE OF CHEVRON CORP DISC COM L C P 3/27/24 /SBNYUS33 CITGROUP GBL MKTS NY/2,925,000 PAR VALUE AT 99.69024991 %	2,925,000.0000	.996903	.00	.00	.00	-2,915,939.81	2,915,939.81	.00	.00
03/06/2024	03/06/2024	03/06/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,052,686.1100	1.000000	.00	.00	.00	5,052,686.11	-5,052,686.11	.00	.00
03/06/2024	03/06/2024	03/06/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,786,103.5600	1.000000	.00	.00	.00	4,786,103.56	-4,786,103.56	.00	.00
03/06/2024		03/06/2024	459058GQ0	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTL BK M T N 2.500% 3/19/24	.0000	.000000	.00	.00	.00	-57,986.11	.00	.00	.00
03/06/2024	03/05/2024	03/06/2024	459058GQ0	P	10	PURCHASED PAR VALUE OF INTL BK M T N 2.500% 3/19/24 /WELLS FARGO SECURITIES, LLC/5,000,000 PAR VALUE AT 99.894 %	5,000,000.0000	.998940	.00	.00	.00	-4,994,700.00	4,994,700.00	.00	.00
03/06/2024	03/06/2024	03/06/2024	46590DCN8	P	10	PURCHASED PAR VALUE OF J P MORGAN SECS LLC 4 2 C P 3/22/24 /JPMSUS3X JP MORGAN SEC NY/925,000 PAR VALUE AT 99.76444432 %	925,000.0000	.997644	.00	.00	.00	-922,821.11	922,821.11	.00	.00
03/06/2024	03/06/2024	03/06/2024	46640PCR2	P	10	PURCHASED PAR VALUE OF J P MORGAN SECS LLC C P 3/25/24 /JPMSUS3X JP MORGAN SEC NY/950,000 PAR VALUE AT 99.72027789 %	950,000.0000	.997203	.00	.00	.00	-947,342.64	947,342.64	.00	.00
03/08/2024	03/08/2024	03/08/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-323,470.2300	1.000000	.00	.00	.00	323,470.23	-323,470.23	.00	.00
03/08/2024		03/08/2024	459058GQ0	I	300	PAID ACCRUED INTEREST ON PURCHASE OF INTL BK M T N 2.500% 3/19/24	.0000	.000000	.00	.00	.00	-3,755.56	.00	.00	.00
03/08/2024	03/07/2024	03/08/2024	459058GQ0	P	10	PURCHASED PAR VALUE OF INTL BK M T N 2.500% 3/19/24 /WELLS FARGO SECURITIES, LLC/320,000 PAR VALUE AT 99.91083437 %	320,000.0000	.999108	.00	.00	.00	-319,714.67	319,714.67	.00	.00
03/11/2024	03/11/2024	03/11/2024	313384UE7	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 3/12/24 /JPMSUS3X JP MORGAN SEC NY/250,000 PAR VALUE AT 99.985332 %	250,000.0000	.999853	.00	.00	.00	-249,963.33	249,963.33	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
03/11/2024	03/11/2024	03/11/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-249,963.3300	1.000000	.00	.00	.00	249,963.33	-249,963.33	.00	.00
03/12/2024	03/12/2024	03/12/2024	03785DCT1	P	10	PURCHASED PAR VALUE OF APPLE INC DISC COML C P 3/27/24 /MTGSUS6SFIC BOFA SECS NEW YORK/6,850,000 PAR VALUE AT 99.78041664 %	6,850,000.0000	.997804	.00	.00	.00	-6,834,958.54	6,834,958.54	.00	.00
03/12/2024			313384UE7	I	310	INTEREST EARNED ON F H L B DISC NTS 3/12/24 \$1 PV ON 250000.0000 SHARES DUE 3/12/2024 250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	36.67	.00	.00	.00
03/12/2024	03/12/2024	03/12/2024	313384UE7	P	20	MATURED PAR VALUE OF F H L B DISC NTS 3/12/24 250,000 PAR VALUE AT 100 %	-250,000.0000	1.000000	.00	.00	.00	249,963.33	-249,963.33	.00	.00
03/12/2024	03/12/2024	03/12/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,750,000.0000	1.000000	.00	.00	.00	-7,750,000.00	7,750,000.00	.00	.00
03/12/2024	03/12/2024	03/12/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,733,236.0400	1.000000	.00	.00	.00	7,733,236.04	-7,733,236.04	.00	.00
03/12/2024	03/12/2024	03/12/2024	46590DCR9	P	10	PURCHASED PAR VALUE OF J P MORGAN SECS LLC C P 3/25/24 /JPMSUS3X JP MORGAN SEC NY/900,000 PAR VALUE AT 99.80861111 %	900,000.0000	.998086	.00	.00	.00	-898,277.50	898,277.50	.00	.00
03/12/2024			912797JH1	I	310	INTEREST EARNED ON U S TREASURY BILL 3/12/24 \$1 PV ON 7500000.0000 SHARES DUE 3/12/2024 7,500,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	112,677.71	.00	.00	.00
03/12/2024	03/12/2024	03/12/2024	912797JH1	P	20	MATURED PAR VALUE OF U S TREASURY BILL 3/12/24 7,500,000 PAR VALUE AT 100 %	-7,500,000.0000	1.000000	.00	.00	.00	7,387,322.29	-7,387,322.29	.00	.00
03/19/2024	03/19/2024	03/19/2024	313588UW3	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 3/28/24 /UBSWUS33 UBS AG STAMFORD/2,700,000 PAR VALUE AT 99.8685 %	2,700,000.0000	.998685	.00	.00	.00	-2,696,449.50	2,696,449.50	.00	.00
03/19/2024	03/19/2024	03/19/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,327,682.4600	1.000000	.00	.00	.00	5,327,682.46	-5,327,682.46	.00	.00
03/19/2024	03/19/2024	03/19/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,320,000.0000	1.000000	.00	.00	.00	-5,320,000.00	5,320,000.00	.00	.00
03/19/2024	03/19/2024	03/19/2024	459058GQ0	P	20	MATURED PAR VALUE OF INTL BK M T N 2.500% 3/19/24 5,320,000 PAR VALUE AT 100 %	-5,320,000.0000	1.000000	.00	.00	.00	5,320,000.00	-5,314,414.67	5,585.33	.00
03/19/2024			459058GQ0	I	310	INTEREST EARNED ON INTL BK M T N 2.500% 3/19/24 \$1 PV ON 5320000.0000 SHARES DUE 3/19/2024	.0000	.000000	.00	.00	.00	66,500.00	.00	.00	.00
03/19/2024	03/19/2024	03/19/2024	46590DCN8	P	10	PURCHASED PAR VALUE OF J P MORGAN SECS LLC 4 2 C P 3/22/24 /JPMSUS3X JP MORGAN SEC NY/250,000 PAR VALUE AT 99.955584 %	250,000.0000	.999556	.00	.00	.00	-249,888.96	249,888.96	.00	.00
03/19/2024	03/19/2024	03/19/2024	93114ECR6	P	10	PURCHASED PAR VALUE OF WALMART INC DISC COML C P 3/25/24 /BARCUS3B BARCLAYS CAP WHIPPANY/2,450,000 PAR VALUE AT 99.912 %	2,450,000.0000	.999120	.00	.00	.00	-2,447,844.00	2,447,844.00	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
03/21/2024	03/21/2024	03/21/2024	14912DCR8	P	10	PURCHASED PAR VALUE OF CATERPILLAR FINL SVCS C P 3/25/24 /BARCUS3B BARCLAYS CAP WHIPPANY/505,000 PAR VALUE AT 99.94111089 %	505,000.0000	.999411	.00	.00	.00	-504,702.61	504,702.61	.00	.00
03/21/2024	03/21/2024	03/21/2024	14912DCR8	P	10	PURCHASED PAR VALUE OF CATERPILLAR FINL SVCS C P 3/25/24 /JPMSUS3X JP MORGAN SEC NY/1,525,000 PAR VALUE AT 99.941 %	1,525,000.0000	.999410	.00	.00	.00	-1,524,100.25	1,524,100.25	.00	.00
03/21/2024		03/21/2024	3130ASD55	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 2.750% 6/28/24	.0000	.000000	.00	.00	.00	-39,309.72	.00	.00	.00
03/21/2024	03/21/2024	03/21/2024	3130ASD55	P	10	PURCHASED PAR VALUE OF F H L B DEB 2.750% 6/28/24 /WFLSUS33 WELLS FARGO CHARL NC/6,200,000 PAR VALUE AT 99.285 %	6,200,000.0000	.992850	.00	.00	.00	-6,155,670.00	6,155,670.00	.00	.00
03/21/2024	03/21/2024	03/21/2024	313588XN0	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 5/31/24 /UBSWUS33 UBS AG STAMFORD/1,710,000 PAR VALUE AT 98.96458304 %	1,710,000.0000	.989646	.00	.00	.00	-1,692,294.37	1,692,294.37	.00	.00
03/21/2024	03/21/2024	03/21/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-19,994,130.4600	1.000000	.00	.00	.00	19,994,130.46	-19,994,130.46	.00	.00
03/21/2024	03/21/2024	03/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	20,000,000.0000	1.000000	.00	.00	.00	-20,000,000.00	20,000,000.00	.00	.00
03/21/2024	03/21/2024	03/21/2024	59157TEX7	P	10	PURCHASED PAR VALUE OF METLIFE SHORT TERM FDG C P 5/31/24 /MTGSUS6SFIC BOFA SECS NEW YORK/6,650,000 PAR VALUE AT 98.95669444 %	6,650,000.0000	.989567	.00	.00	.00	-6,580,620.18	6,580,620.18	.00	.00
03/21/2024			912797LL9	I	310	INTEREST EARNED ON U S TREASURY BILL 3/21/24 \$1 PV ON 20000000.0000 SHARES DUE 3/21/2024 20,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	260,795.00	.00	.00	.00
03/21/2024	03/21/2024	03/21/2024	912797LL9	P	20	MATURED PAR VALUE OF U S TREASURY BILL 3/21/24 20,000,000 PAR VALUE AT 100 %	-20,000,000.0000	1.000000	.00	.00	.00	19,739,205.00	-19,739,205.00	.00	.00
03/21/2024	03/21/2024	03/21/2024	93114ECS4	P	10	PURCHASED PAR VALUE OF WALMART INC DISC COML C P 3/26/24 /MHSCUS33 MIZUHO SECS USA NY/3,500,000 PAR VALUE AT 99.92666657 %	3,500,000.0000	.999267	.00	.00	.00	-3,497,433.33	3,497,433.33	.00	.00
03/22/2024		03/22/2024	3130ASD55	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 2.750% 6/28/24	.0000	.000000	.00	.00	.00	-7,539.58	.00	.00	.00
03/22/2024	03/22/2024	03/22/2024	3130ASD55	P	10	PURCHASED PAR VALUE OF F H L B DEB 2.750% 6/28/24 /WFLSUS33 WELLS FARGO CHARL NC/1,175,000 PAR VALUE AT 99.3 %	1,175,000.0000	.993000	.00	.00	.00	-1,166,775.00	1,166,775.00	.00	.00
03/22/2024	03/22/2024	03/22/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,174,314.5800	1.000000	.00	.00	.00	1,174,314.58	-1,174,314.58	.00	.00
03/22/2024	03/22/2024	03/22/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,175,000.0000	1.000000	.00	.00	.00	-1,175,000.00	1,175,000.00	.00	.00
03/22/2024			46590DCN8	I	310	INTEREST EARNED ON J P MORGAN SECS LLC 4 2 C P 3/22/24 \$1 PV ON 1175000.0000 SHARES DUE 3/22/2024 1,175,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	2,289.93	.00	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
03/22/2024	03/22/2024	03/22/2024	46590DCN8	P	20	MATURED PAR VALUE OF J P MORGAN SECS LLC 4 2 C P 3/22/24 1,175,000 PAR VALUE AT 100 %	-1,175,000.0000	1.000000	.00	.00	.00	1,172,710.07	-1,172,710.07	.00	.00
03/25/2024			14912DCR8	I	310	INTEREST EARNED ON CATERPILLAR FINL SVCS C P 3/25/24 \$1 PV ON 505000.0000 SHARES DUE 3/25/2024 505,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	297.39	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	14912DCR8	P	20	MATURED PAR VALUE OF CATERPILLAR FINL SVCS C P 3/25/24 505,000 PAR VALUE AT 100 %	-505,000.0000	1.000000	.00	.00	.00	504,702.61	-504,702.61	.00	.00
03/25/2024			14912DCR8	I	310	INTEREST EARNED ON CATERPILLAR FINL SVCS C P 3/25/24 \$1 PV ON 1525000.0000 SHARES DUE 3/25/2024 1,525,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	899.75	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	14912DCR8	P	20	MATURED PAR VALUE OF CATERPILLAR FINL SVCS C P 3/25/24 1,525,000 PAR VALUE AT 100 %	-1,525,000.0000	1.000000	.00	.00	.00	1,524,100.25	-1,524,100.25	.00	.00
03/25/2024	03/25/2024	03/25/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,143,426.4000	1.000000	.00	.00	.00	7,143,426.40	-7,143,426.40	.00	.00
03/25/2024	03/25/2024	03/25/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,430,000.0000	1.000000	.00	.00	.00	-7,430,000.00	7,430,000.00	.00	.00
03/25/2024			46590DCR9	I	310	INTEREST EARNED ON J P MORGAN SECS LLC C P 3/25/24 \$1 PV ON 900000.0000 SHARES DUE 3/25/2024 900,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,722.50	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	46590DCR9	P	20	MATURED PAR VALUE OF J P MORGAN SECS LLC C P 3/25/24 900,000 PAR VALUE AT 100 %	-900,000.0000	1.000000	.00	.00	.00	898,277.50	-898,277.50	.00	.00
03/25/2024			46640PCR2	I	310	INTEREST EARNED ON J P MORGAN SECS LLC C P 3/25/24 \$1 PV ON 2050000.0000 SHARES DUE 3/25/2024 2,050,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	5,896.25	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	46640PCR2	P	20	MATURED PAR VALUE OF J P MORGAN SECS LLC C P 3/25/24 2,050,000 PAR VALUE AT 100 %	-2,050,000.0000	1.000000	.00	.00	.00	2,044,103.75	-2,044,103.75	.00	.00
03/25/2024		03/25/2024	57629WDC1 MM00324	I	300	PAID ACCRUED INTEREST ON PURCHASE OF MASSMUTUAL MTN 5.72038% 4/12/24	.0000	.000000	.00	.00	.00	-57,768.09	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	57629WDC1 MM00324	P	10	PURCHASED PAR VALUE OF MASSMUTUAL MTN 5.72038% 4/12/24 /WFSLS33 WELLS FARGO CHARL NC/5,000,000 PAR VALUE AT 100.012 %	5,000,000.0000	1.000120	.00	.00	.00	-5,000,600.00	5,000,600.00	.00	.00
03/25/2024	03/22/2024	03/25/2024	71708EDA0	P	10	PURCHASED PAR VALUE OF PFIZER INC DISC COML C P 4/10/24 /GOLDUS33 GOLDMAN SACHS NY/2,090,000 PAR VALUE AT 99.7635555 %	2,090,000.0000	.997636	.00	.00	.00	-2,085,058.31	2,085,058.31	.00	.00
03/25/2024			93114ECR6	I	310	INTEREST EARNED ON WALMART INC DISC COML C P 3/25/24 \$1 PV ON 2450000.0000 SHARES DUE 3/25/2024 2,450,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	2,156.00	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	93114ECR6	P	20	MATURED PAR VALUE OF WALMART INC DISC COML C P 3/25/24 2,450,000 PAR VALUE AT 100 %	-2,450,000.0000	1.000000	.00	.00	.00	2,447,844.00	-2,447,844.00	.00	.00

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6745046600			OCS D LIQUID OPERATING PORTFOLIO												
03/26/2024	03/25/2024	03/26/2024	19121ADS7	P	10	PURCHASED PAR VALUE OF COCA COLA CO DISC C P 4/26/24 /GOLDUS33 GOLDMAN SACHS NY/300,000 PAR VALUE AT 99.54189 %	300,000.0000	.995419	.00	.00	.00	-298,625.67	298,625.67	.00	.00
03/26/2024		03/26/2024	3130A1XJ2	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B 2.875% 6/14/24	.0000	.000000	.00	.00	.00	-12,422.40	.00	.00	.00
03/26/2024	03/26/2024	03/26/2024	3130A1XJ2	P	10	PURCHASED PAR VALUE OF F H L B 2.875% 6/14/24 /WFLSUS33 WELLS FARGO CHARL NC/1,525,000 PAR VALUE AT 99.442 %	1,525,000.0000	.994420	.00	.00	.00	-1,516,490.50	1,516,490.50	.00	.00
03/26/2024		03/26/2024	3130ASDS5	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F H L B DEB 2.750% 6/28/24	.0000	.000000	.00	.00	.00	-84,868.06	.00	.00	.00
03/26/2024	03/25/2024	03/26/2024	3130ASDS5	P	10	PURCHASED PAR VALUE OF F H L B DEB 2.750% 6/28/24 /WFLSUS33 WELLS FARGO CHARL NC/12,625,000 PAR VALUE AT 99.327 %	12,625,000.0000	.993270	.00	.00	.00	-12,540,033.75	12,540,033.75	.00	.00
03/26/2024		03/26/2024	3133EKGD2	I	300	PAID ACCRUED INTEREST ON PURCHASE OF F F C B DEB 2.300% 4/05/24	.0000	.000000	.00	.00	.00	-7,035.70	.00	.00	.00
03/26/2024	03/26/2024	03/26/2024	3133EKGD2	P	10	PURCHASED PAR VALUE OF F F C B DEB 2.300% 4/05/24 /WFLSUS33 WELLS FARGO CHARL NC/644,000 PAR VALUE AT 99.90890062 %	644,000.0000	.999089	.00	.00	.00	-643,413.32	643,413.32	.00	.00
03/26/2024	03/26/2024	03/26/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,078,984.7400	1.000000	.00	.00	.00	-7,078,984.74	7,078,984.74	.00	.00
03/26/2024	03/26/2024	03/26/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,369,692.9400	1.000000	.00	.00	.00	7,369,692.94	-7,369,692.94	.00	.00
03/26/2024	03/25/2024	03/26/2024	47816FDC2	P	10	PURCHASED PAR VALUE OF JOHNSON JOHNSON DISC C P 4/12/24 /GOLDUS33 GOLDMAN SACHS NY/1,000,000 PAR VALUE AT 99.748778 %	1,000,000.0000	.997488	.00	.00	.00	-997,487.78	997,487.78	.00	.00
03/26/2024	03/26/2024	03/26/2024	71708EE68	P	10	PURCHASED PAR VALUE OF PFIZER INC DISC COML C P 5/06/24 /SBNYUS33 CITGROUP GBL MKTS NY/3,800,000 PAR VALUE AT 99.39525 %	3,800,000.0000	.993953	.00	.00	.00	-3,777,019.50	3,777,019.50	.00	.00
03/26/2024			912797JK4	I	310	INTEREST EARNED ON U S TREASURY BILL 3/26/24 \$1 PV ON 17500000.0000 SHARES DUE 3/26/2024 17,500,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	208,018.78	.00	.00	.00
03/26/2024	03/26/2024	03/26/2024	912797JK4	P	20	MATURED PAR VALUE OF U S TREASURY BILL 3/26/24 17,500,000 PAR VALUE AT 100 %	-17,500,000.0000	1.000000	.00	.00	.00	17,291,981.22	-17,291,981.22	.00	.00
03/26/2024	03/26/2024	03/26/2024	912797JX6	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 5/21/24 /NETHGB21 BMO CAP MKTS LONDON/1,425,000 PAR VALUE AT 99.17975579 %	1,425,000.0000	.991798	.00	.00	.00	-1,413,311.52	1,413,311.52	.00	.00
03/26/2024			93114ECS4	I	310	INTEREST EARNED ON WALMART INC DISC COML C P 3/26/24 \$1 PV ON 3500000.0000 SHARES DUE 3/26/2024 3,500,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	2,566.67	.00	.00	.00
03/26/2024	03/26/2024	03/26/2024	93114ECS4	P	20	MATURED PAR VALUE OF WALMART INC DISC COML C P 3/26/24 3,500,000 PAR VALUE AT 100 %	-3,500,000.0000	1.000000	.00	.00	.00	3,497,433.33	-3,497,433.33	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
03/27/2024			03785DCT1	I	310	INTEREST EARNED ON APPLE INC DISC COML C P 3/27/24 \$1 PV ON 6850000.0000 SHARES DUE 3/27/2024 6,850,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	15,041.46	.00	.00	.00
03/27/2024	03/27/2024	03/27/2024	03785DCT1	P	20	MATURED PAR VALUE OF APPLE INC DISC COML C P 3/27/24 6,850,000 PAR VALUE AT 100 %	-6,850,000.0000	1.000000	.00	.00	.00	6,834,958.54	-6,834,958.54	.00	.00
03/27/2024			16677JCT1	I	310	INTEREST EARNED ON CHEVRON CORP DISC COML C P 3/27/24 \$1 PV ON 2925000.0000 SHARES DUE 3/27/2024 2,925,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	9,060.19	.00	.00	.00
03/27/2024	03/27/2024	03/27/2024	16677JCT1	P	20	MATURED PAR VALUE OF CHEVRON CORP DISC COML C P 3/27/24 2,925,000 PAR VALUE AT 100 %	-2,925,000.0000	1.000000	.00	.00	.00	2,915,939.81	-2,915,939.81	.00	.00
03/27/2024	03/26/2024	03/27/2024	19121AFU0	P	10	PURCHASED PAR VALUE OF COCA COLA CO DISC COML C P 6/28/24 /GOLDUS33 GOLDMAN SACHS NY/4,700,000 PAR VALUE AT 98.6308334 %	4,700,000.0000	.986308	.00	.00	.00	-4,635,649.17	4,635,649.17	.00	.00
03/27/2024	03/27/2024	03/27/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	68,048.0500	1.000000	.00	.00	.00	-68,048.05	68,048.05	.00	.00
03/27/2024		03/27/2024	61746BDQ6	I	300	PAID ACCRUED INTEREST ON PURCHASE OF MORGAN STANLEY MTN 3.875% 4/29/24	.0000	.000000	.00	.00	.00	-79,652.78	.00	.00	.00
03/27/2024	03/25/2024	03/27/2024	61746BDQ6	P	10	PURCHASED PAR VALUE OF MORGAN STANLEY MTN 3.875% 4/29/24 /JPMSUS3X JP MORGAN SEC NY/5,000,000 PAR VALUE AT 99.833 %	5,000,000.0000	.998330	.00	.00	.00	-4,991,650.00	4,991,650.00	.00	.00
03/28/2024		03/28/2024	110122CM8	I	300	PAID ACCRUED INTEREST ON PURCHASE OF BRISTOL MYERS SQUIBB 2.900% 7/26/24	.0000	.000000	.00	.00	.00	-24,972.22	.00	.00	.00
03/28/2024	03/26/2024	03/28/2024	110122CM8	P	10	PURCHASED PAR VALUE OF BRISTOL MYERS SQUIBB 2.900% 7/26/24 /RCMCUS31 UNITED STATES/5,000,000 PAR VALUE AT 99.167 %	5,000,000.0000	.991670	.00	.00	.00	-4,958,350.00	4,958,350.00	.00	.00
03/28/2024		03/28/2024	24422EVQ9	I	300	PAID ACCRUED INTEREST ON PURCHASE OF JOHN DEERE MTN 0.450% 6/07/24	.0000	.000000	.00	.00	.00	-4,134.75	.00	.00	.00
03/28/2024	03/26/2024	03/28/2024	24422EVQ9	P	10	PURCHASED PAR VALUE OF JOHN DEERE MTN 0.450% 6/07/24 /JPMSUS3X JP MORGAN SEC NY/2,980,000 PAR VALUE AT 99.038 %	2,980,000.0000	.990380	.00	.00	.00	-2,951,332.40	2,951,332.40	.00	.00
03/28/2024		03/28/2024	24422EVQ9	I	300	PAID ACCRUED INTEREST ON PURCHASE OF JOHN DEERE MTN 0.450% 6/07/24	.0000	.000000	.00	.00	.00	-437.06	.00	.00	.00
03/28/2024	03/27/2024	03/28/2024	24422EVQ9	P	10	PURCHASED PAR VALUE OF JOHN DEERE MTN 0.450% 6/07/24 /TDOMUS33 TORONTO DOMINION US/315,000 PAR VALUE AT 99.03 %	315,000.0000	.990300	.00	.00	.00	-311,944.50	311,944.50	.00	.00
03/28/2024			313588UW3	I	310	INTEREST EARNED ON F N M A DISC NT 3/28/24 \$1 PV ON 2700000.0000 SHARES DUE 3/28/2024 2,700,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	3,550.50	.00	.00	.00
03/28/2024	03/28/2024	03/28/2024	313588UW3	P	20	MATURED PAR VALUE OF F N M A DISC NT 3/28/24 2,700,000 PAR VALUE AT 100 %	-2,700,000.0000	1.000000	.00	.00	.00	2,696,449.50	-2,696,449.50	.00	.00

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6745046600 OCSLD LIQUID OPERATING PORTFOLIO															
03/28/2024	03/28/2024	03/28/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,336.6200	1.000000	.00	.00	.00	5,336.62	-5,336.62	.00	.00
03/28/2024		03/28/2024	64952WEB5	I	300	PAID ACCRUED INTEREST ON PURCHASE OF NEW YORK LIFE MTN 0.550% 4/27/24	.0000	.000000	.00	.00	.00	-4,644.44	.00	.00	.00
03/28/2024	03/26/2024	03/28/2024	64952WEB5	P	10	PURCHASED PAR VALUE OF NEW YORK LIFE MTN 0.550% 4/27/24 /RCMCUS31 UNITED STATES/2,000,000 PAR VALUE AT 99.591 %	2,000,000.0000	.995910	.00	.00	.00	-1,991,820.00	1,991,820.00	.00	.00
03/28/2024			912797GY7	I	310	INTEREST EARNED ON U S TREASURY BILL 3/28/24 \$1 PV ON 10000000.0000 SHARES DUE 3/28/2024 10,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	132,253.33	.00	.00	.00
03/28/2024	03/28/2024	03/28/2024	912797GY7	P	20	MATURED PAR VALUE OF U S TREASURY BILL 3/28/24 10,000,000 PAR VALUE AT 100 %	-10,000,000.0000	1.000000	.00	.00	.00	9,867,746.67	-9,867,746.67	.00	.00
03/28/2024	03/27/2024	03/28/2024	912797KQ9	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 7/23/24 /JPMSUS3X JP MORGAN SEC NY/2,500,000 PAR VALUE AT 98.30805 %	2,500,000.0000	.983080	.00	.00	.00	-2,457,701.25	2,457,701.25	.00	.00
Account Ending Cash							Principal Cash: -16,394,354.96			Income Cash: 16,394,354.96			Total Cash: 0.00		

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6745046601			OCSD LONG-TERM PORTFOLIO												
						Account Beginning Cash		Principal Cash: -74,678,125.63				Income Cash: 74,678,125.63			Total Cash: 0.00
03/01/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 2/29/2024 INTEREST FROM 2/1/24 TO 2/29/24	.0000	.000000	.00	.00	.00	13,468.33	.00	.00	.00
03/04/2024	03/04/2024	03/04/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	41,949.5800	1.000000	.00	.00	.00	-41,949.58	41,949.58	.00	.00
03/04/2024			808513BY0	I	310	INTEREST EARNED ON CHARLES SCHWAB CORP 2.450% 3/03/27 \$1 PV ON 2325000.0000 SHARES DUE 3/3/2024	.0000	.000000	.00	.00	.00	28,481.25	.00	.00	.00
03/07/2024	03/07/2024	03/07/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	6,474,326.9600	1.000000	.00	.00	.00	-6,474,326.96	6,474,326.96	.00	.00
03/07/2024		03/07/2024	912828WU0	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY I P S 0.125% 7/15/24	.0000	.000000	.00	.00	.00	1,154.66	.00	.00	.00
03/07/2024	03/06/2024	03/07/2024	912828WU0	P	20	SOLD PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 /MSNYUS33 MORGAN STANLEY NY/6,466,100 PAR VALUE AT 100.10937505 %	-6,466,100.0000	1.001094	.00	.00	.00	6,473,172.30	-6,396,452.03	.00	76,720.27
03/08/2024		03/08/2024	26884TAY8	I	300	PAID ACCRUED INTEREST ON PURCHASE OF ERAC USA FINANCE 5.000% 2/15/29	.0000	.000000	.00	.00	.00	-30,208.33	.00	.00	.00
03/08/2024	03/06/2024	03/08/2024	26884TAY8	P	10	PURCHASED PAR VALUE OF ERAC USA FINANCE 5.000% 2/15/29 /CANTOR FITZGERALD & CO./7,250,000 PAR VALUE AT 100.308 %	7,250,000.0000	1.003080	.00	.00	.00	-7,272,330.00	7,272,330.00	.00	.00
03/08/2024	03/08/2024	03/08/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-6,756,882.0700	1.000000	.00	.00	.00	6,756,882.07	-6,756,882.07	.00	.00
03/08/2024	03/06/2024	03/08/2024	46647PAM8	P	10	PURCHASED PAR VALUE OF JPMORGAN CHASE CO 3.509% 1/23/29 /MTGSUS6SFIC BOFA SECS NEW YORK/7,250,000 PAR VALUE AT 94.738 %	7,250,000.0000	.947380	.00	.00	.00	-6,868,505.00	6,868,505.00	.00	.00
03/08/2024		03/08/2024	46647PAM8	I	300	PAID ACCRUED INTEREST ON PURCHASE OF JPMORGAN CHASE CO 3.509% 1/23/29	.0000	.000000	.00	.00	.00	-31,800.31	.00	.00	.00
03/08/2024		03/08/2024	66815L2J7	I	301	RECEIVED ACCRUED INTEREST ON SALE OF NORTHWESTERN MTN 4.000% 7/01/25	.0000	.000000	.00	.00	.00	55,721.67	.00	.00	.00
03/08/2024	03/06/2024	03/08/2024	66815L2J7	P	20	SOLD PAR VALUE OF NORTHWESTERN MTN 4.000% 7/01/25 /SBNYUS33 CITGROUP GBL MKTS NY/7,485,000 PAR VALUE AT 98.734 %	-7,485,000.0000	.987340	.00	.00	.00	7,390,239.90	-7,482,455.10	.00	-92,215.20
03/11/2024			3130ATS57	I	310	INTEREST EARNED ON F H L B DEB 4.500% 3/10/28 \$1 PV ON 7500000.0000 SHARES DUE 3/10/2024	.0000	.000000	.00	.00	.00	168,750.00	.00	.00	.00
03/11/2024	03/11/2024	03/11/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	337,401.2500	1.000000	.00	.00	.00	-337,401.25	337,401.25	.00	.00
03/11/2024			89114TZT2	I	310	INTEREST EARNED ON TORONTO DOMINION MTN 2.800% 3/10/27 \$1 PV ON 5000000.0000 SHARES DUE 3/10/2024	.0000	.000000	.00	.00	.00	70,000.00	.00	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
03/11/2024			931142EX7	I	310	INTEREST EARNED ON WALMART INC 3.950% 9/09/27 \$1 PV ON 4995000.0000 SHARES DUE 3/9/2024	.0000	.000000	.00	.00	.00	98,651.25	.00	.00	.00
03/13/2024	03/13/2024	03/13/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	35,087.5000	1.000000	.00	.00	.00	-35,087.50	35,087.50	.00	.00
03/13/2024			46647PBH8	I	310	INTEREST EARNED ON JPMORGAN CHASE CO 2.005% 3/13/26 \$1 PV ON 3500000.0000 SHARES DUE 3/13/2024	.0000	.000000	.00	.00	.00	35,087.50	.00	.00	.00
03/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12114.4600 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	12,114.4600	.000000	.00	.00	.00	.00	.00	.00	.00
03/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12114.46 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12114.46 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	12,114.46	.00	.00
03/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 12114.46 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11387.5300 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	11,387.5300	.000000	.00	.00	.00	.00	.00	.00	.00
03/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11387.53 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11387.53 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	11,387.53	.00	.00
03/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 11387.53 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/14/2024			3130A4CH3	I	310	INTEREST EARNED ON F H L B DEB 2.375% 3/14/25 \$1 PV ON 5225000.0000 SHARES DUE 3/14/2024	.0000	.000000	.00	.00	.00	62,046.88	.00	.00	.00
03/14/2024	03/14/2024	03/14/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	85,453.1300	1.000000	.00	.00	.00	-85,453.13	85,453.13	.00	.00
03/14/2024			58989V2D5	I	310	INTEREST EARNED ON MET TOWER MTN 1.250% 9/14/26 \$1 PV ON 3745000.0000 SHARES DUE 3/14/2024	.0000	.000000	.00	.00	.00	23,406.25	.00	.00	.00
03/15/2024			00440EAS6	I	310	INTEREST EARNED ON ACE INA HOLDING 3.150% 3/15/25 \$1 PV ON 2000000.0000 SHARES DUE 3/15/2024	.0000	.000000	.00	.00	.00	31,500.00	.00	.00	.00
03/15/2024			02582JIT8	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.390% 5/17/27 \$1 PV ON 18701.5000 SHARES DUE 3/15/2024 \$0.00283/PV ON 6,620,000.00 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	18,701.50	.00	.00	.00

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6745046601			OCSL LONG-TERM PORTFOLIO												
03/15/2024			02582JVV3	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.750% 8/16/27 \$1 PV ON 6250.0000 SHARES DUE 3/15/2024 \$0.00313/PV ON 2,000,000.00 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	6,250.00	.00	.00	.00
03/15/2024			06368FAC3	I	310	INTEREST EARNED ON BANK OF MONTREAL MTN 1.250% 9/15/26 \$1 PV ON 3000000.0000 SHARES DUE 3/15/2024	.0000	.000000	.00	.00	.00	18,750.00	.00	.00	.00
03/15/2024			084664CZ2	I	310	INTEREST EARNED ON BERKSHIRE HATHAWAY 2.300% 3/15/27 \$1 PV ON 6875000.0000 SHARES DUE 3/15/2024	.0000	.000000	.00	.00	.00	79,062.50	.00	.00	.00
03/15/2024			161571HV9	I	310	INTEREST EARNED ON CHASE ISSUE TR 4.600% 1/16/29 \$1 PV ON 30820.0000 SHARES DUE 3/15/2024 \$0.00383/PV ON 8,040,000.00 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	30,820.00	.00	.00	.00
03/15/2024			24422EWK1	I	310	INTEREST EARNED ON DEERE JOHN MTN 4.150% 9/15/27 \$1 PV ON 2000000.0000 SHARES DUE 3/15/2024	.0000	.000000	.00	.00	.00	41,500.00	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	3133TCE95 FHL3032	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.629% 8/15/32	-39.5000	.000000	.00	.00	.00	39.50	-39.54	.00	-.04
03/15/2024			3133TCE95 FHL3032	I	310	INTEREST EARNED ON F H L M C MLTCL MTG 4.629% 8/15/32 \$1 PV ON 8.4800 SHARES DUE 3/15/2024 \$0.00386/PV ON 2,199.25 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	8.48	.00	.00	.00
03/15/2024			31348SWZ3 786064F	I	310	INTEREST EARNED ON F H L M C #786064 6.262% 1/01/28 \$1 PV ON 3.1200 SHARES DUE 3/15/2024 JANUARY FHLMC DUE 3/15/24	.0000	.000000	.00	.00	.00	3.12	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	31348SWZ3 786064F	P	20	PAID DOWN PAR VALUE OF F H L M C #786064 6.262% 1/01/28 FEBRUARY FHLMC DUE 3/15/24	-6.3000	.000000	.00	.00	.00	6.30	-6.15	.00	.15
03/15/2024	03/15/2024	03/15/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,173,006.4600	1.000000	.00	.00	.00	3,173,006.46	-3,173,006.46	.00	.00
03/15/2024	03/15/2024	03/15/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,863,489.6900	1.000000	.00	.00	.00	-1,863,489.69	1,863,489.69	.00	.00
03/15/2024	03/15/2024	03/15/2024	43815BAC4 HAR1826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC OWN 1.880% 5/15/26	-236,030.6500	.000000	.00	.00	.00	236,030.65	-235,995.15	.00	35.50
03/15/2024			43815BAC4 HAR1826	I	310	INTEREST EARNED ON HONDA AUTO REC OWN 1.880% 5/15/26 \$1 PV ON 5255.7900 SHARES DUE 3/15/2024 \$0.00157/PV ON 3,354,758.51 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	5,255.79	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	44891WAC3 HAL1025	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO LEASE 1.160% 1/15/25	-307,408.2400	.000000	.00	.00	.00	307,408.24	-307,401.45	.00	6.79
03/15/2024			44891WAC3 HAL1025	I	310	INTEREST EARNED ON HYUNDAI AUTO LEASE 1.160% 1/15/25 \$1 PV ON 581.6800 SHARES DUE 3/15/2024 \$0.00097/PV ON 601,741.30 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	581.68	.00	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
03/15/2024	03/15/2024	03/15/2024	448977AD0 HAR2226	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 2.220% 10/15/26	-237,403.4700	.000000	.00	.00	.00	237,403.47	-237,394.33	.00	9.14
03/15/2024			448977AD0 HAR2226	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 2.220% 10/15/26 \$1 PV ON 6810.5300 SHARES DUE 3/15/2024 \$0.00185/PV ON 3,681,369.66 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	6,810.53	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	44933LAC7 HAR0325	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 0.380% 9/15/25	-89,264.5300	.000000	.00	.00	.00	89,264.53	-89,255.14	.00	9.39
03/15/2024			44933LAC7 HAR0325	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 0.380% 9/15/25 \$1 PV ON 133.1300 SHARES DUE 3/15/2024 \$0.00032/PV ON 420,404.45 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	133.13	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	44934KAC8 HAR0326	P	20	PAID DOWN PAR VALUE OF HTUNDAI AUTO REC TR 0.380% 1/15/26	-281,749.3900	.000000	.00	.00	.00	281,749.39	-281,687.21	.00	62.18
03/15/2024			44934KAC8 HAR0326	I	310	INTEREST EARNED ON HTUNDAI AUTO REC TR 0.380% 1/15/26 \$1 PV ON 696.5100 SHARES DUE 3/15/2024 \$0.00032/PV ON 2,199,505.01 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	696.51	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	44935FAD6 HAR0726	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC TR 0.740% 5/15/26	-82,095.7800	.000000	.00	.00	.00	82,095.78	-82,077.46	.00	18.32
03/15/2024			44935FAD6 HAR0726	I	310	INTEREST EARNED ON HYUNDAI AUTO REC TR 0.740% 5/15/26 \$1 PV ON 575.7300 SHARES DUE 3/15/2024 \$0.00062/PV ON 933,613.35 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	575.73	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	47787JAC2 JDO2326	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.320% 9/15/26	-109,851.5200	.000000	.00	.00	.00	109,851.52	-109,827.22	.00	24.30
03/15/2024			47787JAC2 JDO2326	I	310	INTEREST EARNED ON JOHN DEERE OWNER 2.320% 9/15/26 \$1 PV ON 4253.0300 SHARES DUE 3/15/2024 \$0.00193/PV ON 2,199,844.14 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	4,253.03	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	47788UAC6 JDO0425	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 0.360% 9/15/25	-60,156.5700	.000000	.00	.00	.00	60,156.57	-60,145.01	.00	11.56
03/15/2024			47788UAC6 JDO0425	I	310	INTEREST EARNED ON JOHN DEERE OWNER 0.360% 9/15/25 \$1 PV ON 142.8700 SHARES DUE 3/15/2024 \$0.00030/PV ON 476,230.88 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	142.87	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	47789QAC4 JDO0926	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWN 0.520% 3/16/26	-126,152.4500	.000000	.00	.00	.00	126,152.45	-126,141.20	.00	11.25
03/15/2024			47789QAC4 JDO0926	I	310	INTEREST EARNED ON JOHN DEERE OWN 0.520% 3/16/26 \$1 PV ON 602.0700 SHARES DUE 3/15/2024 \$0.00043/PV ON 1,389,382.47 PV DUE 3/15/24	.0000	.000000	.00	.00	.00	602.07	.00	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
03/15/2024			912828WU0	P	62	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -0.05 CPI ADJUSTMENT FOR 03/15 - FACTOR 1.29503	.0000	.000000	.00	.00	.00	.00	-05	.00	.00
03/15/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -0.05 CPI ADJUSTMENT FOR 03/15 - FACTOR 1.29503	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/15/2024		03/15/2024	91282CFE6	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 3.125% 8/15/25	.0000	.000000	.00	.00	.00	5,601.82	.00	.00	.00
03/15/2024	03/15/2024	03/15/2024	91282CFE6	P	20	SOLD PAR VALUE OF U S TREASURY NT 3.125% 8/15/25 /NETHGB21 BMO CAP MKTS LONDON/2,250,000 PAR VALUE AT 97.62075867 %	-2,250,000.0000	.976208	.00	.00	.00	2,196,467.07	-2,171,777.35	.00	24,689.72
03/18/2024	03/18/2024	03/18/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	137,962.5000	1.000000	.00	.00	.00	-137,962.50	137,962.50	.00	.00
03/18/2024	03/18/2024	03/18/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	286,447.7300	1.000000	.00	.00	.00	-286,447.73	286,447.73	.00	.00
03/18/2024	03/16/2024	03/18/2024	362554AC1 GFC0626	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 0.680% 9/16/26	-77,637.5000	.000000	.00	.00	.00	77,637.50	-77,635.52	.00	1.98
03/18/2024			362554AC1 GFC0626	I	310	INTEREST EARNED ON GM FIN CONS AUTO 0.680% 9/16/26 \$1 PV ON 608.4400 SHARES DUE 3/16/2024 \$0.00057/PV ON 1,073,721.13 PV DUE 3/16/24	.0000	.000000	.00	.00	.00	608.44	.00	.00	.00
03/18/2024	03/16/2024	03/18/2024	362585AC5 GFC3427	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUT 3.100% 2/16/27	-123,639.0000	.000000	.00	.00	.00	123,639.00	-123,613.16	.00	25.84
03/18/2024			362585AC5 GFC3427	I	310	INTEREST EARNED ON GM FIN CONS AUT 3.100% 2/16/27 \$1 PV ON 5798.2000 SHARES DUE 3/16/2024 \$0.00258/PV ON 2,244,465.84 PV DUE 3/16/24	.0000	.000000	.00	.00	.00	5,798.20	.00	.00	.00
03/18/2024	03/16/2024	03/18/2024	380146AC4 GFC1226	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 1.260% 11/16/26	-77,536.8600	.000000	.00	.00	.00	77,536.86	-77,530.12	.00	6.74
03/18/2024			380146AC4 GFC1226	I	310	INTEREST EARNED ON GM FIN CONS AUTO 1.260% 11/16/26 \$1 PV ON 1227.7300 SHARES DUE 3/16/2024 \$0.00105/PV ON 1,169,266.41 PV DUE 3/16/24	.0000	.000000	.00	.00	.00	1,227.73	.00	.00	.00
03/18/2024			4581X0DC9	I	310	INTEREST EARNED ON INTER AMER DEV BK 3.125% 9/18/28 \$1 PV ON 8250000.0000 SHARES DUE 3/18/2024	.0000	.000000	.00	.00	.00	128,906.25	.00	.00	.00
03/18/2024			931142ER0	I	310	INTEREST EARNED ON WALMART INC 1.050% 9/17/26 \$1 PV ON 1725000.0000 SHARES DUE 3/17/2024	.0000	.000000	.00	.00	.00	9,056.25	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,776,791.3000	1.000000	.00	.00	.00	-1,776,791.30	1,776,791.30	.00	.00

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6745046601			OCSD LONG-TERM PORTFOLIO												
03/20/2024			36225CAZ9 080023M	I	310	INTEREST EARNED ON G N M A 11 #080023 3.750% 12/20/26 \$1 PV ON 11.2800 SHARES DUE 3/20/2024 FEBRUARY GNMA DUE 3/20/24	.0000	.000000	.00	.00	.00	11.28	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	36225CAZ9 080023M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080023 3.750% 12/20/26 FEBRUARY GNMA DUE 3/20/24	-111.6500	.000000	.00	.00	.00	111.65	-113.49	.00	-1.84
03/20/2024			36225CC20 080088M	I	310	INTEREST EARNED ON G N M A 11 #080088 4.000% 6/20/27 \$1 PV ON 11.9500 SHARES DUE 3/20/2024 FEBRUARY GNMA DUE 3/20/24	.0000	.000000	.00	.00	.00	11.95	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	36225CC20 080088M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080088 4.000% 6/20/27 FEBRUARY GNMA DUE 3/20/24	-199.7900	.000000	.00	.00	.00	199.79	-204.16	.00	-4.37
03/20/2024			36225CN28 080408M	I	310	INTEREST EARNED ON G N M A 11 #080408 3.875% 5/20/30 \$1 PV ON 60.1800 SHARES DUE 3/20/2024 FEBRUARY GNMA DUE 3/20/24	.0000	.000000	.00	.00	.00	60.18	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	36225CN28 080408M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080408 3.875% 5/20/30 FEBRUARY GNMA DUE 3/20/24	-245.0200	.000000	.00	.00	.00	245.02	-242.53	.00	2.49
03/20/2024			36225CNM4 080395M	I	310	INTEREST EARNED ON G N M A 11 #080395 3.875% 4/20/30 \$1 PV ON 7.1000 SHARES DUE 3/20/2024 FEBRUARY GNMA DUE 3/20/24	.0000	.000000	.00	.00	.00	7.10	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	36225CNM4 080395M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080395 3.875% 4/20/30 FEBRUARY GNMA DUE 3/20/24	-27.8100	.000000	.00	.00	.00	27.81	-27.56	.00	.25
03/20/2024			36225DCB8 080965M	I	310	INTEREST EARNED ON G N M A 11 #080965 3.625% 7/20/34 \$1 PV ON 50.4700 SHARES DUE 3/20/2024 FEBRUARY GNMA DUE 3/20/24	.0000	.000000	.00	.00	.00	50.47	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	36225DCB8 080965M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080965 3.625% 7/20/34 FEBRUARY GNMA DUE 3/20/24	-806.2000	.000000	.00	.00	.00	806.20	-805.70	.00	.50
03/20/2024	03/20/2024	03/20/2024	36265MAC9 GFA1925	P	20	PAID DOWN PAR VALUE OF GM FIN AUTO LNSG TR 1.900% 3/20/25	-641,026.7400	.000000	.00	.00	.00	641,026.74	-641,021.23	.00	5.51
03/20/2024			36265MAC9 GFA1925	I	310	INTEREST EARNED ON GM FIN AUTO LNSG TR 1.900% 3/20/25 \$1 PV ON 2117.2300 SHARES DUE 3/20/2024 \$0.00158/PV ON 1,337,193.88 PV DUE 3/20/24	.0000	.000000	.00	.00	.00	2,117.23	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	36266FAC3 GFA3425	P	20	PAID DOWN PAR VALUE OF GM FIN AUTO LNSG 3.420% 6/20/25	-435,836.9000	.000000	.00	.00	.00	435,836.90	-435,791.44	.00	45.46
03/20/2024			36266FAC3 GFA3425	I	310	INTEREST EARNED ON GM FIN AUTO LNSG 3.420% 6/20/25 \$1 PV ON 5247.4500 SHARES DUE 3/20/2024 \$0.00285/PV ON 1,841,210.34 PV DUE 3/20/24	.0000	.000000	.00	.00	.00	5,247.45	.00	.00	.00
03/20/2024	03/20/2024	03/20/2024	89238LAC4 TLO1925	P	20	PAID DOWN PAR VALUE OF TOYOTA LEASE OWNER 1.960% 2/20/25	-687,360.6700	.000000	.00	.00	.00	687,360.67	-687,252.48	.00	108.19

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<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP <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>
6745046601			OCSD LONG-TERM PORTFOLIO											
03/20/2024			89238LAC4 TLO1925	I	310 INTEREST EARNED ON TOYOTA LEASE OWNER 1.960% 2/20/25 \$1 PV ON 3670.8600 SHARES DUE 3/20/2024 \$0.00163/PV ON 2,247,467.20 PV DUE 3/20/24	.0000	.000000	.00	.00	.00	3,670.86	.00	.00	.00
03/21/2024	03/21/2024	03/21/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	167,054.5700	1.000000	.00	.00	.00	-167,054.57	167,054.57	.00	.00
03/21/2024	03/21/2024	03/21/2024	43813GAC5	P	20 PAID DOWN PAR VALUE OF HONDA AUTO 0.270% 4/21/25	-52,624.9000	.000000	.00	.00	.00	52,624.90	-52,623.94	.00	.96
03/21/2024			43813GAC5	I	310 INTEREST EARNED ON HONDA AUTO 0.270% 4/21/25 \$1 PV ON 35.4000 SHARES DUE 3/21/2024 \$0.00023/PV ON 157,350.84 PV DUE 3/21/24	.0000	.000000	.00	.00	.00	35.40	.00	.00	.00
03/21/2024	03/21/2024	03/21/2024	43815GAC3 HAR0826	P	20 PAID DOWN PAR VALUE OF HONDA AUTO REC 0.880% 1/21/26	-113,398.6500	.000000	.00	.00	.00	113,398.65	-113,374.75	.00	23.90
03/21/2024			43815GAC3 HAR0826	I	310 INTEREST EARNED ON HONDA AUTO REC 0.880% 1/21/26 \$1 PV ON 995.6200 SHARES DUE 3/21/2024 \$0.00073/PV ON 1,357,666.57 PV DUE 3/21/24	.0000	.000000	.00	.00	.00	995.62	.00	.00	.00
03/22/2024	03/22/2024	03/22/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	30,500.0000	1.000000	.00	.00	.00	-30,500.00	30,500.00	.00	.00
03/22/2024			89236TJZ9	I	310 INTEREST EARNED ON TOYOTA MOTOR MTN 3.050% 3/22/27 \$1 PV ON 2000000.0000 SHARES DUE 3/22/2024	.0000	.000000	.00	.00	.00	30,500.00	.00	.00	.00
03/25/2024			03215PFN4 A060029	I	310 INTEREST EARNED ON AMRESCO 3.6661% 6/25/29 \$1 PV ON 300.8800 SHARES DUE 3/25/2024 \$0.00306/PV ON 98,484.27 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	300.88	.00	.00	.00
03/25/2024			05592XAD2 BVO5428	I	310 INTEREST EARNED ON BMW VEH OWNER TR 5.470% 2/25/28 \$1 PV ON 6450.0400 SHARES DUE 3/25/2024 \$0.00456/PV ON 1,415,000.00 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	6,450.04	.00	.00	.00
03/25/2024			05593AAC3	I	310 INTEREST EARNED ON BMW VEHICLE LEASE 5.160% 11/25/25 \$1 PV ON 3289.5000 SHARES DUE 3/25/2024 \$0.00430/PV ON 765,000.00 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	3,289.50	.00	.00	.00
03/25/2024			05601XAC3 BVL1325	I	310 INTEREST EARNED ON BMW VEHICLE LEASE 1.100% 3/25/25 \$1 PV ON 140.7700 SHARES DUE 3/25/2024 \$0.00092/PV ON 153,569.30 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	140.77	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	05601XAC3 BVL1325	P	20 PAID DOWN PAR VALUE OF BMW VEHICLE LEASE 1.100% 3/25/25 CMO FINAL PAYDOWN	-153,569.3000	.000000	.00	.00	.00	153,569.30	-153,546.34	.00	22.96
03/25/2024	03/25/2024	03/25/2024	05602RAD3 BVO3226	P	20 PAID DOWN PAR VALUE OF BMW VEH OWNER TR 3.210% 8/25/26	-146,162.5500	.000000	.00	.00	.00	146,162.55	-146,154.95	.00	7.60

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6745046601	OCSD LONG-TERM PORTFOLIO														
03/25/2024			05602RAD3 BVO3226	I	310	INTEREST EARNED ON BMW VEH OWNER TR 3.210% 8/25/26 \$1 PV ON 5766.3100 SHARES DUE 3/25/2024 \$0.00268/PV ON 2,155,628.31 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	5,766.31	.00	.00	.00
03/25/2024			06368LWU6	I	310	INTEREST EARNED ON BANK MONTREAL MTN CV 5.717% 9/25/28 \$1 PV ON 1500000.0000 SHARES DUE 3/25/2024	.0000	.000000	.00	.00	.00	42,877.50	.00	.00	.00
03/25/2024			31371NUC7 257179A	I	310	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 13.8100 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	13.81	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31371NUC7 257179A	P	20	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 FEBRUARY FNMA DUE 3/25/24	-101.4900	.000000	.00	.00	.00	101.49	-107.34	.00	-5.85
03/25/2024			31376KT22 357969A	I	310	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 144.2700 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	144.27	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31376KT22 357969A	P	20	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 FEBRUARY FNMA DUE 3/25/24	-381.1400	.000000	.00	.00	.00	381.14	-409.73	.00	-28.59
03/25/2024	03/25/2024	03/25/2024	3137BFE98	P	20	PAID DOWN PAR VALUE OF F H L B GTD REMIC 3.171% 10/25/24	-12,230.8000	.000000	.00	.00	.00	12,230.80	-13,156.71	.00	-925.91
03/25/2024			3137BFE98	I	310	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 13013.3400 SHARES DUE 3/25/2024 \$0.00264/PV ON 4,924,632.15 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	13,013.34	.00	.00	.00
03/25/2024			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 3/25/2024 \$0.00260/PV ON 5,000,000.00 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	13,000.00	.00	.00	.00
03/25/2024			3137EAEX3	I	310	INTEREST EARNED ON F H L M C M T N 0.375% 9/23/25 \$1 PV ON 7660000.0000 SHARES DUE 3/23/2024	.0000	.000000	.00	.00	.00	14,362.50	.00	.00	.00
03/25/2024			3137FETN0 FHL0428B	I	310	INTEREST EARNED ON F H L M C MLTCL MT 3.350% 1/25/28 \$1 PV ON 15186.6700 SHARES DUE 3/25/2024 \$0.00279/PV ON 5,440,000.00 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	15,186.67	.00	.00	.00
03/25/2024			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 3/25/2024 \$0.00321/PV ON 7,250,000.00 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	23,260.41	.00	.00	.00
03/25/2024			3138EG6F6 AL0869A	I	310	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 10.0300 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	10.03	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	3138EG6F6 AL0869A	P	20	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 FEBRUARY FNMA DUE 3/25/24	-59.7200	.000000	.00	.00	.00	59.72	-63.16	.00	-3.44
03/25/2024	03/25/2024	03/25/2024	31394JY35 FHL9543	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 6.499999% 9/25/43	-1,470.9200	.000000	.00	.00	.00	1,470.92	-1,665.82	.00	-194.90

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6745046601	OCSD LONG-TERM PORTFOLIO														
03/25/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.49999% 9/25/43 \$1 PV ON 1851.1000 SHARES DUE 3/25/2024 \$0.00542/PV ON 341,740.78 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	1,851.10	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31397QRE0 FNM2841	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-664.1300	.000000	.00	.00	.00	664.13	-663.92	.00	.21
03/25/2024			31397QRE0 FNM2841	I	310	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 338.6900 SHARES DUE 3/25/2024 \$0.00510/PV ON 66,452.10 PV DUE 3/25/24	.0000	.000000	.00	.00	.00	338.69	.00	.00	.00
03/25/2024			31403DJZ3 745580A	I	310	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 150.6800 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	150.68	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31403DJZ3 745580A	P	20	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 FEBRUARY FNMA DUE 3/25/24	-346.2900	.000000	.00	.00	.00	346.29	-372.26	.00	-25.97
03/25/2024			31403GXF4 748678A	I	310	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 1.9000 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	1.90	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31403GXF4 748678A	P	20	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 FEBRUARY FNMA DUE 3/25/24	-3.1800	.000000	.00	.00	.00	3.18	-3.42	.00	-.24
03/25/2024			31406PQY8 815971A	I	310	INTEREST EARNED ON F N M A #815971 5.000% 3/01/35 \$1 PV ON 208.6000 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	208.60	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31406PQY8 815971A	P	20	PAID DOWN PAR VALUE OF F N M A #815971 5.000% 3/01/35 FEBRUARY FNMA DUE 3/25/24	-665.3900	.000000	.00	.00	.00	665.39	-715.29	.00	-49.90
03/25/2024			31406XWT5 823358A	I	310	INTEREST EARNED ON F N M A #823358 5.958% 2/01/35 \$1 PV ON 67.4200 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	67.42	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31406XWT5 823358A	P	20	PAID DOWN PAR VALUE OF F N M A #823358 5.958% 2/01/35 FEBRUARY FNMA DUE 3/25/24	-125.7200	.000000	.00	.00	.00	125.72	-124.74	.00	.98
03/25/2024			31407BXH7 826080A	I	310	INTEREST EARNED ON F N M A #826080 5.000% 7/01/35 \$1 PV ON 28.9600 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	28.96	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31407BXH7 826080A	P	20	PAID DOWN PAR VALUE OF F N M A #826080 5.000% 7/01/35 FEBRUARY FNMA DUE 3/25/24	-56.5800	.000000	.00	.00	.00	56.58	-60.82	.00	-4.24
03/25/2024			31410F4V4 888336A	I	310	INTEREST EARNED ON F N M A #888336 5.000% 7/01/36 \$1 PV ON 249.7800 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	249.78	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31410F4V4 888336A	P	20	PAID DOWN PAR VALUE OF F N M A #888336 5.000% 7/01/36 FEBRUARY FNMA DUE 3/25/24	-635.6200	.000000	.00	.00	.00	635.62	-683.29	.00	-47.67

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6745046601			OCSD LONG-TERM PORTFOLIO												
03/25/2024			31417YAY3 MA0022A	I	310	INTEREST EARNED ON F N M A #MA0022 4.500% 4/01/29 \$1 PV ON 16.5100 SHARES DUE 3/25/2024 FEBRUARY FNMA DUE 3/25/24	.0000	.000000	.00	.00	.00	16.51	.00	.00	.00
03/25/2024	03/25/2024	03/25/2024	31417YAY3 MA0022A	P	20	PAID DOWN PAR VALUE OF F N M A #MA0022 4.500% 4/01/29 FEBRUARY FNMA DUE 3/25/24	-114.7600	.000000	.00	.00	.00	114.76	-121.37	.00	-6.61
03/25/2024	03/25/2024	03/25/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	218,395.8700	1.000000	.00	.00	.00	-218,395.87	218,395.87	.00	.00
03/25/2024	03/25/2024	03/25/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	238,921.3900	1.000000	.00	.00	.00	-238,921.39	238,921.39	.00	.00
03/27/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 3935.0400 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	3,935.0400	.000000	.00	.00	.00	.00	.00	.00	.00
03/27/2024			912828WU0	P	63	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 3935.04 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/27/2024			912828WU0	P	62	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 3935.04 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	3,935.04	.00	.00
03/27/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 3935.04 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/27/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -402417.0400 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-402,417.0400	.000000	.00	.00	.00	.00	.00	.00	.00
03/27/2024			912828WU0	P	63	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -402417.04 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/27/2024			912828WU0	P	62	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -402417.04 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	-402,417.04	.00	.00
03/27/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -402417.04 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/28/2024		03/28/2024	03215PFN4 A060029	I	301	RECEIVED ACCRUED INTEREST ON SALE OF AMRESCO 3.6661% 6/25/29	.0000	.000000	.00	.00	.00	52.39	.00	.00	.00
03/28/2024	03/27/2024	03/28/2024	03215PFN4 A060029	P	20	SOLD PAR VALUE OF AMRESCO 3.6661% 6/25/29 /SBNYUS33 CITGROUP GBL MKTS NY/98,484.26 PAR VALUE AT 86.49999502 %	-98,484.2600	.865000	.00	.00	.00	85,188.88	-73,955.52	.00	11,233.36
03/28/2024	03/27/2024	03/28/2024	06051GHG7	P	10	PURCHASED PAR VALUE OF BANK OF AMERICA MTN 3.970% 3/05/29 /MTGSUS6SFC BOFA SECS NEW YORK/4,500,000 PAR VALUE AT 95.675 %	4,500,000.0000	.956750	.00	.00	.00	-4,305,375.00	4,305,375.00	.00	.00
03/28/2024		03/28/2024	06051GHG7	I	300	PAID ACCRUED INTEREST ON PURCHASE OF BANK OF AMERICA MTN 3.970% 3/05/29	.0000	.000000	.00	.00	.00	-11,413.75	.00	.00	.00

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6745046601			OCS D LONG-TERM PORTFOLIO												
03/28/2024	03/28/2024	03/28/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4,231,547.4800	1.000000	.00	.00	.00	4,231,547.48	-4,231,547.48	.00	.00
03/29/2024			912828WU0	P	63	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 0.01 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/29/2024			912828WU0	P	62	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 0.01 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	.0000	.000000	.00	.00	.00	.00	.01	.00	.00
03/29/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 0.01 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/29/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY 0.0100 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	.0100	.000000	.00	.00	.00	.00	.00	.00	.00
03/29/2024			912828WU0	P	63	STATE COST OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -0.01 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/29/2024			912828WU0	P	62	FED BASIS OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -0.01 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	.0000	.000000	.00	.00	.00	.00	-.01	.00	.00
03/29/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -0.01 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
03/29/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY I P S 0.125% 7/15/24 ADJUSTED BY -0.0100 CPI ADJUSTMENT FOR 03/31 - FACTOR 1.29867	-.0100	.000000	.00	.00	.00	.00	.00	.00	.00
Account Ending Cash							Principal Cash: -75,926,839.74		Income Cash: 75,926,839.74			Total Cash: 0.00			

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