

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

Page: 1 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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>
<b>6745046600 OCSD LIQUID OPERATING PORTFOLIO</b>							<b>Account Beginning Cash</b>		<b>Principal Cash: -17,609,668.36</b>			<b>Income Cash: 17,609,668.36</b>		<b>Total Cash: 0.00</b>	
06/03/2024	06/03/2024	06/03/2024	03785DFL5	P	10	PURCHASED PAR VALUE OF APPLE INC DISC COML C P 6/20/24 /BOFA SECURITIES, INC./FXD INC/5,000,000 PAR VALUE AT 99.7511388 %	5,000,000.0000	.997511	.00	.00	.00	-4,987,556.94	4,987,556.94	.00	.00
06/03/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 5/31/2024 INTEREST FROM 5/1/24 TO 5/31/24	.0000	.000000	.00	.00	.00	353.51	.00	.00	.00
06/03/2024	06/03/2024	06/03/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-18,014,969.4500	1.000000	.00	.00	.00	18,014,969.45	-18,014,969.45	.00	.00
06/03/2024	06/03/2024	06/03/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	18,000,000.0000	1.000000	.00	.00	.00	-18,000,000.00	18,000,000.00	.00	.00
06/03/2024	06/03/2024	06/03/2024	53245PFL7	P	10	PURCHASED PAR VALUE OF LILLY ELI CO DISC COML C P 6/20/24 /BOFA SECURITIES, INC./FXD INC/XOTC 3,260,000 PAR VALUE AT 99.74877791 %	3,260,000.0000	.997488	.00	.00	.00	-3,251,810.16	3,251,810.16	.00	.00
06/03/2024			71708EF34	I	310	INTEREST EARNED ON PFIZER INC DISC COML C P 6/03/24 \$1 PV ON 9000000.0000 SHARES DUE 6/3/2024 9,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	23,850.00	.00	.00	.00
06/03/2024	06/03/2024	06/03/2024	71708EF34	P	20	MATURED PAR VALUE OF PFIZER INC DISC COML C P 6/03/24 9,000,000 PAR VALUE AT 100 %	-9,000,000.0000	1.000000	.00	.00	.00	8,976,150.00	-8,976,150.00	.00	.00
06/03/2024	06/03/2024	06/03/2024	912796ZW2	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 6/20/24 /WELLS FARGO SECURITIES, LLC/XBER 9,800,000 PAR VALUE AT 99.75104439 %	9,800,000.0000	.997510	.00	.00	.00	-9,775,602.35	9,775,602.35	.00	.00
06/03/2024	06/03/2024	06/03/2024	93114EF36	P	20	MATURED PAR VALUE OF WALMART INC DISC COML C P 6/03/24 9,000,000 PAR VALUE AT 100 %	-9,000,000.0000	1.000000	.00	.00	.00	8,948,325.00	-8,948,325.00	.00	.00
06/03/2024			93114EF36	I	310	INTEREST EARNED ON WALMART INC DISC COML C P 6/03/24 \$1 PV ON 9000000.0000 SHARES DUE 6/3/2024 9,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	51,675.00	.00	.00	.00
06/04/2024	06/04/2024	06/04/2024	16677JFH4	P	10	PURCHASED PAR VALUE OF CHEVRON CORP DISC COML C P 6/17/24 /BOFA SECURITIES, INC./FXD INC/10,200,000 PAR VALUE AT 99.80825 %	10,200,000.0000	.998083	.00	.00	.00	-10,180,441.50	10,180,441.50	.00	.00
06/04/2024	06/04/2024	06/04/2024	313384XS3	P	20	MATURED PAR VALUE OF F H L B DISC NTS 6/04/24 6,100,000 PAR VALUE AT 100 %	-6,100,000.0000	1.000000	.00	.00	.00	6,086,618.13	-6,086,618.13	.00	.00
06/04/2024			313384XS3	I	310	INTEREST EARNED ON F H L B DISC NTS 6/04/24 \$1 PV ON 6100000.0000 SHARES DUE 6/4/2024 6,100,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	13,381.87	.00	.00	.00
06/04/2024	06/04/2024	06/04/2024	313384YF0	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 6/17/24 /J.P. MORGAN SECURITIES LLC/20,000,000 PAR VALUE AT 99.81041665 %	20,000,000.0000	.998104	.00	.00	.00	-19,962,083.33	19,962,083.33	.00	.00
06/04/2024	06/04/2024	06/04/2024	313396YF4	P	10	PURCHASED PAR VALUE OF F H L M C DISC NT 6/17/24 /MORGAN STANLEY & CO. LLC/XOTC 35,948,000 PAR VALUE AT 99.81041666 %	35,948,000.0000	.998104	.00	.00	.00	-35,879,848.58	35,879,848.58	.00	.00

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**Transaction History Without Totals**  
**By Account Id, Post Date**

Page: 2 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
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 Thru: 06/30/2024

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6745046600			OCSD LIQUID OPERATING PORTFOLIO												
06/04/2024	06/04/2024	06/04/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	74,150,353.5100	1.000000	.00	.00	.00	-74,150,353.51	74,150,353.51	.00	.00
06/04/2024	06/04/2024	06/04/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-74,021,202.3000	1.000000	.00	.00	.00	74,021,202.30	-74,021,202.30	.00	.00
06/04/2024	06/04/2024	06/04/2024	880592XT2	P	10	PURCHASED PAR VALUE OF T V A DISC NTS 6/05/24 /MIZUHO SECURITIES USA INC./XOTC 8,000,000 PAR VALUE AT 99.98536112 %	8,000,000.0000	.999854	.00	.00	.00	-7,998,828.89	7,998,828.89	.00	.00
06/04/2024			912797JZ1	I	310	INTEREST EARNED ON U S TREASURY BILL 6/04/24 \$1 PV ON 16250000.0000 SHARES DUE 6/4/2024 16,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	111,916.01	.00	.00	.00
06/04/2024	06/04/2024	06/04/2024	912797JZ1	P	20	MATURED PAR VALUE OF U S TREASURY BILL 6/04/24 1,800,000 PAR VALUE AT 100 %	-1,800,000.0000	1.000000	.00	.00	.00	1,798,954.00	-1,798,954.00	.00	.00
06/04/2024			912797JZ1	I	310	INTEREST EARNED ON U S TREASURY BILL 6/04/24 \$1 PV ON 1800000.0000 SHARES DUE 6/4/2024 1,800,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,046.00	.00	.00	.00
06/04/2024	06/04/2024	06/04/2024	912797JZ1	P	20	MATURED PAR VALUE OF U S TREASURY BILL 6/04/24 50,000,000 PAR VALUE AT 100 %	-50,000,000.0000	1.000000	.00	.00	.00	49,970,944.45	-49,970,944.45	.00	.00
06/04/2024			912797JZ1	I	310	INTEREST EARNED ON U S TREASURY BILL 6/04/24 \$1 PV ON 50000000.0000 SHARES DUE 6/4/2024 50,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	29,055.55	.00	.00	.00
06/04/2024	06/04/2024	06/04/2024	912797JZ1	P	20	MATURED PAR VALUE OF U S TREASURY BILL 6/04/24 16,250,000 PAR VALUE AT 100 %	-16,250,000.0000	1.000000	.00	.00	.00	16,138,083.99	-16,138,083.99	.00	.00
06/05/2024	06/05/2024	06/05/2024	03785DF50	P	20	MATURED PAR VALUE OF APPLE INC DISC COML C P 6/05/24 3,000,000 PAR VALUE AT 100 %	-3,000,000.0000	1.000000	.00	.00	.00	2,990,301.67	-2,990,301.67	.00	.00
06/05/2024			03785DF50	I	310	INTEREST EARNED ON APPLE INC DISC COML C P 6/05/24 \$1 PV ON 3000000.0000 SHARES DUE 6/5/2024 3,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	9,698.33	.00	.00	.00
06/05/2024	06/05/2024	06/05/2024	03785DFH4	P	10	PURCHASED PAR VALUE OF APPLE INC DISC COML C P 6/17/24 /BARCLAYS CAPITAL INC. FIXED IN/4,175,000 PAR VALUE AT 99.82433341 %	4,175,000.0000	.998243	.00	.00	.00	-4,167,665.92	4,167,665.92	.00	.00
06/05/2024	06/05/2024	06/05/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,995,278.0000	1.000000	.00	.00	.00	-7,995,278.00	7,995,278.00	.00	.00
06/05/2024	06/05/2024	06/05/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-8,160,612.5900	1.000000	.00	.00	.00	8,160,612.59	-8,160,612.59	.00	.00
06/05/2024	06/05/2024	06/05/2024	6698M4FH0	P	10	PURCHASED PAR VALUE OF NOVARTIS FIN CORP C P 6/17/24 /CITIGROUP GLOBAL MARKETS INC./XOTC 4,000,000 PAR VALUE AT 99.82366675 %	4,000,000.0000	.998237	.00	.00	.00	-3,992,946.67	3,992,946.67	.00	.00
06/05/2024	06/04/2024	06/05/2024	67066GAL8	P	10	PURCHASED PAR VALUE OF NVIDIA CORP 0.584% 6/14/24 /TORONTO DOMINION SECURITIES (U/3,000,000 PAR VALUE AT 99.88 %	3,000,000.0000	.998800	.00	.00	.00	-2,996,400.00	2,996,400.00	.00	.00

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

Page: 3 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
<b>6745046600 OCS D LIQUID OPERATING PORTFOLIO</b>															
06/05/2024		06/05/2024	67066GAL8	I	300	PAID ACCRUED INTEREST ON PURCHASE OF NVIDIA CORP 0.584% 6/14/24	.0000	.000000	.00	.00	.00	-8,322.00	.00	.00	.00
06/05/2024	06/05/2024	06/05/2024	880592XT2	P	20	MATURED PAR VALUE OF T V A DISC NTS 6/05/24 8,000,000 PAR VALUE AT 100 %	-8,000,000.0000	1.000000	.00	.00	.00	7,998,828.89	-7,998,828.89	.00	.00
06/05/2024			880592XT2	I	310	INTEREST EARNED ON T V A DISC NTS 6/05/24 \$1 PV ON 8000000.0000 SHARES DUE 6/5/2024 8,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,171.11	.00	.00	.00
06/06/2024	06/06/2024	06/06/2024	313588YF6	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 6/17/24 /WELLS FARGO SECURITIES, LLC/XOTC 3,825,000 PAR VALUE AT 99.83973621 %	3,825,000.0000	.998397	.00	.00	.00	-3,818,869.91	3,818,869.91	.00	.00
06/06/2024	06/06/2024	06/06/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	3,800,000.0000	1.000000	.00	.00	.00	-3,800,000.00	3,800,000.00	.00	.00
06/06/2024	06/06/2024	06/06/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-3,818,869.9100	1.000000	.00	.00	.00	3,818,869.91	-3,818,869.91	.00	.00
06/06/2024	06/06/2024	06/06/2024	59515MF67	P	20	MATURED PAR VALUE OF MICROSOFT CORP DISC C P 6/06/24 3,800,000 PAR VALUE AT 100 %	-3,800,000.0000	1.000000	.00	.00	.00	3,788,251.67	-3,788,251.67	.00	.00
06/06/2024			59515MF67	I	310	INTEREST EARNED ON MICROSOFT CORP DISC C P 6/06/24 \$1 PV ON 3800000.0000 SHARES DUE 6/6/2024 3,800,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	11,748.33	.00	.00	.00
06/07/2024			17329FXG4	I	310	INTEREST EARNED ON CITIGROUP MTN 0.750% 6/07/24 \$1 PV ON 5000000.0000 SHARES DUE 6/7/2024 INTEREST ON 6/7/24 MATURITY	.0000	.000000	.00	.00	.00	18,750.00	.00	.00	.00
06/07/2024	06/07/2024	06/07/2024	17329FXG4	P	20	MATURED PAR VALUE OF CITIGROUP MTN 0.750% 6/07/24 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	.00	.00	.00	5,000,000.00	-4,974,100.00	25,900.00	.00
06/07/2024			24422EVQ9	I	310	INTEREST EARNED ON JOHN DEERE MTN 0.450% 6/07/24 \$1 PV ON 3295000.0000 SHARES DUE 6/7/2024 INTEREST ON 6/7/24 MATURITY	.0000	.000000	.00	.00	.00	7,413.75	.00	.00	.00
06/07/2024	06/07/2024	06/07/2024	24422EVQ9	P	20	MATURED PAR VALUE OF JOHN DEERE MTN 0.450% 6/07/24 3,295,000 PAR VALUE AT 100 %	-3,295,000.0000	1.000000	.00	.00	.00	3,295,000.00	-3,263,276.90	31,723.10	.00
06/07/2024	06/06/2024	06/07/2024	313588YF6	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 6/17/24 /WELLS FARGO SECURITIES, LLC/XOTC 8,325,000 PAR VALUE AT 99.85430595 %	8,325,000.0000	.998543	.00	.00	.00	-8,312,870.97	8,312,870.97	.00	.00
06/07/2024	06/07/2024	06/07/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-12,180.2300	1.000000	.00	.00	.00	12,180.23	-12,180.23	.00	.00
06/07/2024	06/07/2024	06/07/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	20,473.0100	1.000000	.00	.00	.00	-20,473.01	20,473.01	.00	.00
06/10/2024	06/07/2024	06/10/2024	313588YF6	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 6/17/24 /UBS SECURITIES LLC/XOTC 11,350,000 PAR VALUE AT 99.89801392 %	11,350,000.0000	.998980	.00	.00	.00	-11,338,424.58	11,338,424.58	.00	.00

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

Page: 4 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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>
<b>6745046600 OCSLD LIQUID OPERATING PORTFOLIO</b>															
06/10/2024	06/10/2024	06/10/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-11,338,424.5800	1.000000	.00	.00	.00	11,338,424.58	-11,338,424.58	.00	.00
06/10/2024	06/10/2024	06/10/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	11,350,000.0000	1.000000	.00	.00	.00	-11,350,000.00	11,350,000.00	.00	.00
06/10/2024	06/10/2024	06/10/2024	6698M4FA5	P	20	MATURED PAR VALUE OF NOVARTIS FIN CORP DISC C P 6/10/24 7,000,000 PAR VALUE AT 100 %	-7,000,000.0000	1.000000	.00	.00	.00	6,964,895.00	-6,964,895.00	.00	.00
06/10/2024			6698M4FA5	I	310	INTEREST EARNED ON NOVARTIS FIN CORP DISC C P 6/10/24 \$1 PV ON 7000000.0000 SHARES DUE 6/10/2024 7,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	35,105.00	.00	.00	.00
06/10/2024	06/10/2024	06/10/2024	90477DFA9	P	20	MATURED PAR VALUE OF UNILEVER CAP CORP DISC C P 6/10/24 4,350,000 PAR VALUE AT 100 %	-4,350,000.0000	1.000000	.00	.00	.00	4,323,594.29	-4,323,594.29	.00	.00
06/10/2024			90477DFA9	I	310	INTEREST EARNED ON UNILEVER CAP CORP DISC C P 6/10/24 \$1 PV ON 4350000.0000 SHARES DUE 6/10/2024 4,350,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	26,405.71	.00	.00	.00
06/11/2024				P	210	CASH DISBURSEMENT PAID TO USBANK CT WIRE CLRG DEPOSIT TO CHECKING ACCT SPT7365 *41492 TEST DEBT SVC PAYMENT FROM LIQUID	.0000	.000000	.00	.00	.00	-1,000.00	.00	.00	.00
06/11/2024	06/11/2024	06/11/2024	03785DFB7	P	20	MATURED PAR VALUE OF APPLE INC DISC COML C P 6/11/24 2,000,000 PAR VALUE AT 100 %	-2,000,000.0000	1.000000	.00	.00	.00	1,994,700.00	-1,994,700.00	.00	.00
06/11/2024			03785DFB7	I	310	INTEREST EARNED ON APPLE INC DISC COML C P 6/11/24 \$1 PV ON 2000000.0000 SHARES DUE 6/11/2024 2,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	5,300.00	.00	.00	.00
06/11/2024	06/11/2024	06/11/2024	313588YF6	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 6/17/24 /WELLS FARGO SECURITIES, LLC/XOTC 16,250,000 PAR VALUE AT 99.91258332 %	16,250,000.0000	.999126	.00	.00	.00	-16,235,794.79	16,235,794.79	.00	.00
06/11/2024	06/11/2024	06/11/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-16,236,794.7900	1.000000	.00	.00	.00	16,236,794.79	-16,236,794.79	.00	.00
06/11/2024	06/11/2024	06/11/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	16,250,000.0000	1.000000	.00	.00	.00	-16,250,000.00	16,250,000.00	.00	.00
06/11/2024	06/11/2024	06/11/2024	912797KE6	P	20	MATURED PAR VALUE OF U S TREASURY BILL 6/11/24 14,250,000 PAR VALUE AT 100 %	-14,250,000.0000	1.000000	.00	.00	.00	14,153,514.16	-14,153,514.16	.00	.00
06/11/2024			912797KE6	I	310	INTEREST EARNED ON U S TREASURY BILL 6/11/24 \$1 PV ON 14250000.0000 SHARES DUE 6/11/2024 14,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	96,485.84	.00	.00	.00
06/12/2024	06/12/2024	06/12/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-5,820,712.1500	1.000000	.00	.00	.00	5,820,712.15	-5,820,712.15	.00	.00
06/12/2024	06/12/2024	06/12/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,800,000.0000	1.000000	.00	.00	.00	-5,800,000.00	5,800,000.00	.00	.00

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

Page: 5 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046600			OCSD LIQUID OPERATING PORTFOLIO												
06/12/2024	06/12/2024	06/12/2024	59515MFC4	P	20	MATURED PAR VALUE OF MICROSOFT CORP C P 6/12/24 5,400,000 PAR VALUE AT 100 %	-5,400,000.0000	1.000000	.00	.00	.00	5,376,240.00	-5,376,240.00	.00	.00
06/12/2024			59515MFC4	I	310	INTEREST EARNED ON MICROSOFT CORP C P 6/12/24 \$1 PV ON 5400000.0000 SHARES DUE 6/12/2024 5,400,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	23,760.00	.00	.00	.00
06/12/2024	06/12/2024	06/12/2024	59515MFC4	P	20	MATURED PAR VALUE OF MICROSOFT CORP C P 6/12/24 400,000 PAR VALUE AT 100 %	-400,000.0000	1.000000	.00	.00	.00	399,237.33	-399,237.33	.00	.00
06/12/2024			59515MFC4	I	310	INTEREST EARNED ON MICROSOFT CORP C P 6/12/24 \$1 PV ON 400000.0000 SHARES DUE 6/12/2024 400,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	762.67	.00	.00	.00
06/12/2024	06/11/2024	06/12/2024	71708EFH3	P	10	PURCHASED PAR VALUE OF PFIZER INC DISC COML C P 6/17/24 /GOLDMAN SACHS & CO. LLC/5,825,000 PAR VALUE AT 99.92638884 %	5,825,000.0000	.999264	.00	.00	.00	-5,820,712.15	5,820,712.15	.00	.00
06/13/2024	06/13/2024	06/13/2024	313588YF6	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 6/17/24 /WELLS FARGO SECURITIES, LLC/XOTC 475,000 PAR VALUE AT 99.94172211 %	475,000.0000	.999417	.00	.00	.00	-474,723.18	474,723.18	.00	.00
06/13/2024	06/13/2024	06/13/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	455,000.0000	1.000000	.00	.00	.00	-455,000.00	455,000.00	.00	.00
06/13/2024	06/13/2024	06/13/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-474,723.1800	1.000000	.00	.00	.00	474,723.18	-474,723.18	.00	.00
06/13/2024	06/13/2024	06/13/2024	71708EFD2	P	20	MATURED PAR VALUE OF PFIZER INC DISC COML C P 6/13/24 455,000 PAR VALUE AT 100 %	-455,000.0000	1.000000	.00	.00	.00	453,057.40	-453,057.40	.00	.00
06/13/2024			71708EFD2	I	310	INTEREST EARNED ON PFIZER INC DISC COML C P 6/13/24 \$1 PV ON 455000.0000 SHARES DUE 6/13/2024 455,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	1,942.60	.00	.00	.00
06/14/2024	06/14/2024	06/14/2024	3130A1XJ2	P	20	MATURED PAR VALUE OF F H L B 2.875% 6/14/24 1,525,000 PAR VALUE AT 100 %	-1,525,000.0000	1.000000	.00	.00	.00	1,525,000.00	-1,516,490.50	8,509.50	.00
06/14/2024			3130A1XJ2	I	310	INTEREST EARNED ON F H L B 2.875% 6/14/24 \$1 PV ON 1525000.0000 SHARES DUE 6/14/2024	.0000	.000000	.00	.00	.00	21,921.88	.00	.00	.00
06/14/2024	06/14/2024	06/14/2024	3130ASHK8	P	20	MATURED PAR VALUE OF F H L B DEB 3.125% 6/14/24 375,000 PAR VALUE AT 100 %	-375,000.0000	1.000000	.00	.00	.00	375,000.00	-374,426.25	573.75	.00
06/14/2024			3130ASHK8	I	310	INTEREST EARNED ON F H L B DEB 3.125% 6/14/24 \$1 PV ON 375000.0000 SHARES DUE 6/14/2024	.0000	.000000	.00	.00	.00	5,859.38	.00	.00	.00
06/14/2024	06/14/2024	06/14/2024	3130ATVC8	P	20	MATURED PAR VALUE OF F H L B DEB 4.875% 6/14/24 1,645,000 PAR VALUE AT 100 %	-1,645,000.0000	1.000000	.00	.00	.00	1,645,000.00	-1,643,141.15	1,858.85	.00
06/14/2024			3130ATVC8	I	310	INTEREST EARNED ON F H L B DEB 4.875% 6/14/24 \$1 PV ON 1645000.0000 SHARES DUE 6/14/2024	.0000	.000000	.00	.00	.00	40,096.88	.00	.00	.00

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

Page: 6 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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>
<b>6745046600 OCSLD LIQUID OPERATING PORTFOLIO</b>														
06/14/2024	06/14/2024	06/14/2024	31846V567 FGZXX	P	10 PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	7,645,619.4600	1.000000	.00	.00	.00	-7,645,619.46	7,645,619.46	.00	.00
06/14/2024	06/14/2024	06/14/2024	31846V567 FGZXX	P	20 SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,646,634.0000	1.000000	.00	.00	.00	7,646,634.00	-7,646,634.00	.00	.00
06/14/2024	06/14/2024	06/14/2024	58934AFH4	P	10 PURCHASED PAR VALUE OF MERCK CO INC DISC COML C P 6/17/24 /J.P. MORGAN SECURITIES LLC/7,650,000 PAR VALUE AT 99.956 %	7,650,000.0000	.999560	.00	.00	.00	-7,646,634.00	7,646,634.00	.00	.00
06/14/2024			67066GAL8	I	310 INTEREST EARNED ON NVIDIA CORP 0.584% 6/14/24 \$1 PV ON 4021000.0000 SHARES DUE 6/14/2024	.0000	.000000	.00	.00	.00	11,741.32	.00	.00	.00
06/14/2024	06/14/2024	06/14/2024	67066GAL8	P	20 MATURED PAR VALUE OF NVIDIA CORP 0.584% 6/14/24 3,000,000 PAR VALUE AT 100 %	-3,000,000.0000	1.000000	.00	.00	.00	3,000,000.00	-2,996,400.00	3,600.00	.00
06/14/2024	06/14/2024	06/14/2024	67066GAL8	P	20 MATURED PAR VALUE OF NVIDIA CORP 0.584% 6/14/24 1,021,000 PAR VALUE AT 100 %	-1,021,000.0000	1.000000	.00	.00	.00	1,021,000.00	-1,013,383.34	7,616.66	.00
06/17/2024				P	210 CASH DISBURSEMENT PAID TO USBANK CT WIRE CLRG DEPOSIT TO CHECKING ACCT SPT7365 *42030 OCSDWRO10CBA SERIES 2010C PMT FRO	.0000	.000000	.00	.00	.00	-127,999,000.00	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	03785DFH4	P	20 MATURED PAR VALUE OF APPLE INC DISC COML C P 6/17/24 4,175,000 PAR VALUE AT 100 %	-4,175,000.0000	1.000000	.00	.00	.00	4,167,665.92	-4,167,665.92	.00	.00
06/17/2024			03785DFH4	I	310 INTEREST EARNED ON APPLE INC DISC COML C P 6/17/24 \$1 PV ON 4175000.0000 SHARES DUE 6/17/2024 4,175,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	7,334.08	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	16677JFH4	P	20 MATURED PAR VALUE OF CHEVRON CORP DISC COML C P 6/17/24 10,200,000 PAR VALUE AT 100 %	-10,200,000.0000	1.000000	.00	.00	.00	10,180,441.50	-10,180,441.50	.00	.00
06/17/2024			16677JFH4	I	310 INTEREST EARNED ON CHEVRON CORP DISC COML C P 6/17/24 \$1 PV ON 10200000.0000 SHARES DUE 6/17/2024 10,200,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	19,558.50	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	313384YF0	P	20 MATURED PAR VALUE OF F H L B DISC NTS 6/17/24 20,000,000 PAR VALUE AT 100 %	-20,000,000.0000	1.000000	.00	.00	.00	19,962,083.33	-19,962,083.33	.00	.00
06/17/2024			313384YF0	I	310 INTEREST EARNED ON F H L B DISC NTS 6/17/24 \$1 PV ON 20000000.0000 SHARES DUE 6/17/2024 20,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	37,916.67	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	313396YF4	P	20 MATURED PAR VALUE OF F H L M C DISC NT 6/17/24 35,948,000 PAR VALUE AT 100 %	-35,948,000.0000	1.000000	.00	.00	.00	35,879,848.58	-35,879,848.58	.00	.00
06/17/2024			313396YF4	I	310 INTEREST EARNED ON F H L M C DISC NT 6/17/24 \$1 PV ON 35948000.0000 SHARES DUE 6/17/2024 35,948,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	68,151.42	.00	.00	.00

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

Page: 7 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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>
<b>6745046600 OCS D LIQUID OPERATING PORTFOLIO</b>															
06/17/2024	06/17/2024	06/17/2024	313588YF6	P	20	MATURED PAR VALUE OF F N M A DISC NT 6/17/24 8,325,000 PAR VALUE AT 100 %	-8,325,000.0000	1.000000	.00	.00	.00	8,312,313.68	-8,312,313.68	.00	.00
06/17/2024			313588YF6	I	310	INTEREST EARNED ON F N M A DISC NT 6/17/24 \$1 PV ON 8325000.0000 SHARES DUE 6/17/2024 8,325,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	12,686.32	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	313588YF6	P	20	MATURED PAR VALUE OF F N M A DISC NT 6/17/24 3,825,000 PAR VALUE AT 100 %	-3,825,000.0000	1.000000	.00	.00	.00	3,819,427.20	-3,819,427.20	.00	.00
06/17/2024			313588YF6	I	310	INTEREST EARNED ON F N M A DISC NT 6/17/24 \$1 PV ON 3825000.0000 SHARES DUE 6/17/2024 3,825,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	5,572.80	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	313588YF6	P	20	MATURED PAR VALUE OF F N M A DISC NT 6/17/24 11,350,000 PAR VALUE AT 100 %	-11,350,000.0000	1.000000	.00	.00	.00	11,338,424.58	-11,338,424.58	.00	.00
06/17/2024			313588YF6	I	310	INTEREST EARNED ON F N M A DISC NT 6/17/24 \$1 PV ON 11350000.0000 SHARES DUE 6/17/2024 11,350,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	11,575.42	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	313588YF6	P	20	MATURED PAR VALUE OF F N M A DISC NT 6/17/24 16,250,000 PAR VALUE AT 100 %	-16,250,000.0000	1.000000	.00	.00	.00	16,235,794.79	-16,235,794.79	.00	.00
06/17/2024			313588YF6	I	310	INTEREST EARNED ON F N M A DISC NT 6/17/24 \$1 PV ON 16250000.0000 SHARES DUE 6/17/2024 16,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	14,205.21	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	313588YF6	P	20	MATURED PAR VALUE OF F N M A DISC NT 6/17/24 475,000 PAR VALUE AT 100 %	-475,000.0000	1.000000	.00	.00	.00	474,723.18	-474,723.18	.00	.00
06/17/2024			313588YF6	I	310	INTEREST EARNED ON F N M A DISC NT 6/17/24 \$1 PV ON 475000.0000 SHARES DUE 6/17/2024 475,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	276.82	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-127,999,000.0000	1.000000	.00	.00	.00	127,999,000.00	-127,999,000.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	128,023,000.0000	1.000000	.00	.00	.00	-128,023,000.00	128,023,000.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	58934AFH4	P	20	MATURED PAR VALUE OF MERCK CO INC DISC COML C P 6/17/24 7,650,000 PAR VALUE AT 100 %	-7,650,000.0000	1.000000	.00	.00	.00	7,646,634.00	-7,646,634.00	.00	.00
06/17/2024			58934AFH4	I	310	INTEREST EARNED ON MERCK CO INC DISC COML C P 6/17/24 \$1 PV ON 7650000.0000 SHARES DUE 6/17/2024 7,650,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	3,366.00	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	6698M4FH0	P	20	MATURED PAR VALUE OF NOVARTIS FIN CORP C P 6/17/24 4,000,000 PAR VALUE AT 100 %	-4,000,000.0000	1.000000	.00	.00	.00	3,992,946.67	-3,992,946.67	.00	.00
06/17/2024			6698M4FH0	I	310	INTEREST EARNED ON NOVARTIS FIN CORP C P 6/17/24 \$1 PV ON 4000000.0000 SHARES DUE 6/17/2024 4,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	7,053.33	.00	.00	.00

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

Page: 8 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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>
<b>6745046600 OCSLD LIQUID OPERATING PORTFOLIO</b>															
06/17/2024	06/17/2024	06/17/2024	71708EFH3	P	20	MATURED PAR VALUE OF PFIZER INC DISC COML C P 6/17/24 5,825,000 PAR VALUE AT 100 %	-5,825,000.0000	1.000000	.00	.00	.00	5,820,712.15	-5,820,712.15	.00	.00
06/17/2024			71708EFH3	I	310	INTEREST EARNED ON PFIZER INC DISC COML C P 6/17/24 \$1 PV ON 5825000.0000 SHARES DUE 6/17/2024 5,825,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	4,287.85	.00	.00	.00
06/18/2024	06/18/2024	06/18/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,804,597.5300	1.000000	.00	.00	.00	1,804,597.53	-1,804,597.53	.00	.00
06/18/2024	06/18/2024	06/18/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	1,800,000.0000	1.000000	.00	.00	.00	-1,800,000.00	1,800,000.00	.00	.00
06/18/2024	06/18/2024	06/18/2024	46590DFJ4	P	20	MATURED PAR VALUE OF J P MORGAN SECS LLC 4 2 C P 6/18/24 1,800,000 PAR VALUE AT 100 %	-1,800,000.0000	1.000000	.00	.00	.00	1,793,350.00	-1,793,350.00	.00	.00
06/18/2024			46590DFJ4	I	310	INTEREST EARNED ON J P MORGAN SECS LLC 4 2 C P 6/18/24 \$1 PV ON 1800000.0000 SHARES DUE 6/18/2024 1,800,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	6,650.00	.00	.00	.00
06/18/2024	06/18/2024	06/18/2024	912797LA3	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 9/03/24 /BMO-CHICAGO BRANCH/BTEC 1,825,000 PAR VALUE AT 98.88205644 %	1,825,000.0000	.988821	.00	.00	.00	-1,804,597.53	1,804,597.53	.00	.00
06/20/2024	06/20/2024	06/20/2024	03785DFL5	P	20	MATURED PAR VALUE OF APPLE INC DISC COML C P 6/20/24 5,000,000 PAR VALUE AT 100 %	-5,000,000.0000	1.000000	.00	.00	.00	4,987,556.94	-4,987,556.94	.00	.00
06/20/2024			03785DFL5	I	310	INTEREST EARNED ON APPLE INC DISC COML C P 6/20/24 \$1 PV ON 5000000.0000 SHARES DUE 6/20/2024 5,000,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	12,443.06	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	16677JG91	P	10	PURCHASED PAR VALUE OF CHEVRON CORP DISC COML C P 7/09/24 /BARCLAYS CAPITAL INC. FIXED IN/XOTC 4,750,000 PAR VALUE AT 99.71922211 %	4,750,000.0000	.997192	.00	.00	.00	-4,736,663.05	4,736,663.05	.00	.00
06/20/2024	06/18/2024	06/20/2024	30231GBC5	P	10	PURCHASED PAR VALUE OF EXXON MOBIL 2.019% 8/16/24 /GOLDMAN SACHS & CO. LLC/3,751,000 PAR VALUE AT 99.458 %	3,751,000.0000	.994580	.00	.00	.00	-3,730,669.58	3,730,669.58	.00	.00
06/20/2024		06/20/2024	30231GBC5	I	300	PAID ACCRUED INTEREST ON PURCHASE OF EXXON MOBIL 2.019% 8/16/24	.0000	.000000	.00	.00	.00	-26,085.70	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	313588A39	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 7/31/24 /BARCLAYS CAPITAL INC. FIXED IN/XOTC 5,000,000 PAR VALUE AT 99.4037916 %	5,000,000.0000	.994038	.00	.00	.00	-4,970,189.58	4,970,189.58	.00	.00
06/20/2024	06/20/2024	06/20/2024	313588A39	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 7/31/24 /BARCLAYS CAPITAL INC. FIXED IN/XOTC 10,000,000 PAR VALUE AT 99.4037917 %	10,000,000.0000	.994038	.00	.00	.00	-9,940,379.17	9,940,379.17	.00	.00
06/20/2024	06/20/2024	06/20/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	27,821,462.3900	1.000000	.00	.00	.00	-27,821,462.39	27,821,462.39	.00	.00
06/20/2024	06/20/2024	06/20/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-27,786,907.0600	1.000000	.00	.00	.00	27,786,907.06	-27,786,907.06	.00	.00



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

Page: 9 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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>
<b>6745046600 OCSLD LIQUID OPERATING PORTFOLIO</b>															
06/20/2024	06/20/2024	06/20/2024	53245PFL7	P	20	MATURED PAR VALUE OF LILLY ELI CO DISC COML C P 6/20/24 3,260,000 PAR VALUE AT 100 %	-3,260,000.0000	1.000000	.00	.00	.00	3,251,810.16	-3,251,810.16	.00	.00
06/20/2024			53245PFL7	I	310	INTEREST EARNED ON LILLY ELI CO DISC COML C P 6/20/24 \$1 PV ON 3260000.0000 SHARES DUE 6/20/2024 3,260,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	8,189.84	.00	.00	.00
06/20/2024	06/18/2024	06/20/2024	61747YEB7 MSM5825	P	10	PURCHASED PAR VALUE OF MORGAN STANLEY MTN 5.85423% 1/22/25 /RBC CAPITAL MARKETS, LLC/2,000,000 PAR VALUE AT 100.091 %	2,000,000.0000	1.000910	.00	.00	.00	-2,001,820.00	2,001,820.00	.00	.00
06/20/2024		06/20/2024	61747YEB7 MSM5825	I	300	PAID ACCRUED INTEREST ON PURCHASE OF MORGAN STANLEY MTN 5.85423% 1/22/25	.0000	.000000	.00	.00	.00	-19,174.83	.00	.00	.00
06/20/2024	06/18/2024	06/20/2024	828807DG9	P	10	PURCHASED PAR VALUE OF SIMON PROPERTY GROUP 2.000% 9/13/24 /PERSHING LLC/2,250,000 PAR VALUE AT 99.145 %	2,250,000.0000	.991450	.00	.00	.00	-2,230,762.50	2,230,762.50	.00	.00
06/20/2024		06/20/2024	828807DG9	I	300	PAID ACCRUED INTEREST ON PURCHASE OF SIMON PROPERTY GROUP 2.000% 9/13/24	.0000	.000000	.00	.00	.00	-12,125.00	.00	.00	.00
06/20/2024	06/18/2024	06/20/2024	90477DJQ0	P	10	PURCHASED PAR VALUE OF UNILEVER CAP CORP DISC C P 9/24/24 /GOLDMAN SACHS & CO. LLC/2,250,000 PAR VALUE AT 98.57333333 %	2,250,000.0000	.985733	.00	.00	.00	-2,217,900.00	2,217,900.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	91058THP4	P	10	PURCHASED PAR VALUE OF UNITEDHEALTH GROUP INC C P 8/23/24 /WELLS FARGO SECURITIES, LLC/3,000,000 PAR VALUE AT 99.05244433 %	3,000,000.0000	.990524	.00	.00	.00	-2,971,573.33	2,971,573.33	.00	.00
06/20/2024			912796ZW2	I	310	INTEREST EARNED ON U S TREASURY BILL 6/20/24 \$1 PV ON 29800000.0000 SHARES DUE 6/20/2024 29,800,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	534,857.87	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	912796ZW2	P	20	MATURED PAR VALUE OF U S TREASURY BILL 6/20/24 29,800,000 PAR VALUE AT 100 %	-29,800,000.0000	1.000000	.00	.00	.00	29,265,142.13	-29,265,142.13	.00	.00
06/20/2024	06/20/2024	06/20/2024	912797LA3	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 9/03/24 /BMO-CHICAGO BRANCH/BTEC 5,225,000 PAR VALUE AT 98.91104172 %	5,225,000.0000	.989110	.00	.00	.00	-5,168,101.93	5,168,101.93	.00	.00
06/25/2024	06/25/2024	06/25/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-38,030.0000	1.000000	.00	.00	.00	38,030.00	-38,030.00	.00	.00
06/25/2024	06/24/2024	06/25/2024	53245PGX0	P	10	PURCHASED PAR VALUE OF LILLY ELI CO DISC COML C P 7/31/24 /GOLDMAN SACHS & CO. LLC/2,250,000 PAR VALUE AT 99.468 %	2,250,000.0000	.994680	.00	.00	.00	-2,238,030.00	2,238,030.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	912797KG1	P	20	MATURED PAR VALUE OF U S TREASURY BILL 6/25/24 2,200,000 PAR VALUE AT 100 %	-2,200,000.0000	1.000000	.00	.00	.00	2,181,665.48	-2,181,665.48	.00	.00
06/25/2024			912797KG1	I	310	INTEREST EARNED ON U S TREASURY BILL 6/25/24 \$1 PV ON 2200000.0000 SHARES DUE 6/25/2024 2,200,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	18,334.52	.00	.00	.00
06/27/2024			02665WCZ2	I	310	INTEREST EARNED ON AMERICAN HONDA MTN 2.400% 6/27/24 \$1 PV ON 1017000.0000 SHARES DUE 6/27/2024 INTEREST ON 6/27/24 MATURITY	.0000	.000000	.00	.00	.00	12,204.00	.00	.00	.00

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

Page: 10 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046600			OCSD LIQUID OPERATING PORTFOLIO												
06/27/2024	06/27/2024	06/27/2024	02665WCZ2	P	20	MATURED PAR VALUE OF AMERICAN HONDA MTN 2.400% 6/27/24 1,017,000 PAR VALUE AT 100 %	-1,017,000.0000	1.000000	.00	.00	.00	1,017,000.00	-990,181.71	26,818.29	.00
06/27/2024	06/27/2024	06/27/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	2,868,964.4500	1.000000	.00	.00	.00	-2,868,964.45	2,868,964.45	.00	.00
06/27/2024	06/27/2024	06/27/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-2,859,229.3900	1.000000	.00	.00	.00	2,859,229.39	-2,859,229.39	.00	.00
06/27/2024	06/27/2024	06/27/2024	47816FFT3	P	20	MATURED PAR VALUE OF JOHNSON JOHNSON DISC C P 6/27/24 4,250,000 PAR VALUE AT 100 %	-4,250,000.0000	1.000000	.00	.00	.00	4,223,671.25	-4,223,671.25	.00	.00
06/27/2024			47816FFT3	I	310	INTEREST EARNED ON JOHNSON JOHNSON DISC C P 6/27/24 \$1 PV ON 4250000.0000 SHARES DUE 6/27/2024 4,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	26,328.75	.00	.00	.00
06/27/2024	06/26/2024	06/27/2024	756109AQ7	P	10	PURCHASED PAR VALUE OF REALTY INCOME CORP 3.875% 7/15/24 /PERSHING LLC/2,359,000 PAR VALUE AT 99.911 %	2,359,000.0000	.999110	.00	.00	.00	-2,356,900.49	2,356,900.49	.00	.00
06/27/2024		06/27/2024	756109AQ7	I	300	PAID ACCRUED INTEREST ON PURCHASE OF REALTY INCOME CORP 3.875% 7/15/24	.0000	.000000	.00	.00	.00	-41,135.06	.00	.00	.00
06/27/2024	06/27/2024	06/27/2024	912797LA3	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 9/03/24 /MORGAN STANLEY & CO. LLC/BTEC 2,900,000 PAR VALUE AT 99.01494448 %	2,900,000.0000	.990149	.00	.00	.00	-2,871,433.39	2,871,433.39	.00	.00
06/28/2024	06/28/2024	06/28/2024	19121AFU0	P	20	MATURED PAR VALUE OF COCA COLA CO DISC COML C P 6/28/24 4,700,000 PAR VALUE AT 100 %	-4,700,000.0000	1.000000	.00	.00	.00	4,635,649.17	-4,635,649.17	.00	.00
06/28/2024			19121AFU0	I	310	INTEREST EARNED ON COCA COLA CO DISC COML C P 6/28/24 \$1 PV ON 4700000.0000 SHARES DUE 6/28/2024 4,700,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	64,350.83	.00	.00	.00
06/28/2024			3130ASDS5	I	310	INTEREST EARNED ON F H L B DEB 2.750% 6/28/24 \$1 PV ON 20000000.0000 SHARES DUE 6/28/2024	.0000	.000000	.00	.00	.00	275,000.00	.00	.00	.00
06/28/2024	06/28/2024	06/28/2024	3130ASDS5	P	20	MATURED PAR VALUE OF F H L B DEB 2.750% 6/28/24 20,000,000 PAR VALUE AT 100 %	-20,000,000.0000	1.000000	.00	.00	.00	20,000,000.00	-19,862,478.75	137,521.25	.00
06/28/2024	06/28/2024	06/28/2024	313384D89	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 8/29/24 /UBS SECURITIES LLC/XOTC 15,000,000 PAR VALUE AT 99.09841667 %	15,000,000.0000	.990984	.00	.00	.00	-14,864,762.50	14,864,762.50	.00	.00
06/28/2024	06/28/2024	06/28/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-19,928,124.6100	1.000000	.00	.00	.00	19,928,124.61	-19,928,124.61	.00	.00
06/28/2024	06/28/2024	06/28/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	19,987,986.4800	1.000000	.00	.00	.00	-19,987,986.48	19,987,986.48	.00	.00
06/28/2024	06/28/2024	06/28/2024	6698M4H70	P	10	PURCHASED PAR VALUE OF NOVARTIS FIN CORP C P 8/07/24 /BARCLAYS CAPITAL INC. FIXED IN/XOTC 3,000,000 PAR VALUE AT 99.411111 %	3,000,000.0000	.994111	.00	.00	.00	-2,982,333.33	2,982,333.33	.00	.00

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

Page: 11 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
<b>6745046600 OCS D LIQUID OPERATING PORTFOLIO</b>															
06/28/2024	06/28/2024	06/28/2024	91058TFU5	P	20	MATURED PAR VALUE OF UNITEDHEALTH GROUP INC C P 6/28/24 5,100,000 PAR VALUE AT 100 %	-5,100,000.0000	1.000000	.00	.00	.00	5,040,795.75	-5,040,795.75	.00	.00
06/28/2024			91058TFU5	I	310	INTEREST EARNED ON UNITEDHEALTH GROUP INC C P 6/28/24 \$1 PV ON 5100000.0000 SHARES DUE 6/28/2024 5,100,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	59,204.25	.00	.00	.00
06/28/2024	06/28/2024	06/28/2024	912797KD8	P	10	PURCHASED PAR VALUE OF U S TREASURY BILL 8/29/24 /BMO-CHICAGO BRANCH/2,100,000 PAR VALUE AT 99.09660857 %	2,100,000.0000	.990966	.00	.00	.00	-2,081,028.78	2,081,028.78	.00	.00
06/28/2024	06/27/2024	06/28/2024	91282CFD8	P	10	PURCHASED PAR VALUE OF U S TREASURY NT 0.0001% 7/31/24 /BARCLAYS CAPITAL INC. FIXED IN/10,000,000 PAR VALUE AT 99.9922253 %	10,000,000.0000	.999922	.00	.00	.00	-9,999,222.53	9,999,222.53	.00	.00
06/28/2024		06/28/2024	91282CFD8	I	300	PAID ACCRUED INTEREST ON PURCHASE OF U S TREASURY NT 0.0001% 7/31/24	.0000	.000000	.00	.00	.00	-87,790.99	.00	.00	.00
<b>Account Ending Cash</b>							<b>Principal Cash: -19,174,023.06</b>			<b>Income Cash: 19,174,023.06</b>			<b>Total Cash: 0.00</b>		

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

Page: 12 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP Ticker SEDOL</u>	<u>Port P/I</u>	<u>Tran Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>	
6745046601	OCSD LONG-TERM PORTFOLIO															
							<b>Account Beginning Cash</b>		<b>Principal Cash: -79,677,443.81</b>			<b>Income Cash: 79,677,443.81</b>		<b>Total Cash: 0.00</b>		
06/03/2024			023135CP9	I	310	INTEREST EARNED ON AMAZON COM INC 4.550% 12/01/27 \$1 PV ON 2000000.0000 SHARES DUE 6/1/2024	.0000	.000000	.00	.00	.00	45,500.00	.00	.00	.00	
06/03/2024	06/03/2024	06/03/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	79,250.0000	1.000000	.00	.00	.00	-79,250.00	79,250.00	.00	.00	
06/03/2024			31846V567 FGZXX	I	310	INTEREST EARNED ON FIRST AM GOVT OB FD CL Z UNIT ON 0.0000 SHARES DUE 5/31/2024 INTEREST FROM 5/1/24 TO 5/31/24	.0000	.000000	.00	.00	.00	11,595.45	.00	.00	.00	
06/03/2024			438516CB0	I	310	INTEREST EARNED ON HONEYWELL 1.350% 6/01/25 \$1 PV ON 5000000.0000 SHARES DUE 6/1/2024	.0000	.000000	.00	.00	.00	33,750.00	.00	.00	.00	
06/04/2024	06/04/2024	06/04/2024	16677JFH4	P	10	PURCHASED PAR VALUE OF CHEVRON CORP DISC COM L C P 6/17/24 /BOFA SECURITIES, INC./FXD INC/9,800,000 PAR VALUE AT 99.80825 %	9,800,000.0000	.998083	.00	.00	.00	-9,781,208.50	9,781,208.50	.00	.00	
06/04/2024	06/04/2024	06/04/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-9,781,208.5000	1.000000	.00	.00	.00	9,781,208.50	-9,781,208.50	.00	.00	
06/04/2024	06/04/2024	06/04/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	9,711,595.4500	1.000000	.00	.00	.00	-9,711,595.45	9,711,595.45	.00	.00	
06/04/2024	06/04/2024	06/04/2024	912797JZ1	P	20	MATURED PAR VALUE OF U S TREASURY BILL 6/04/24 9,700,000 PAR VALUE AT 100 %	-9,700,000.0000	1.000000	.00	.00	.00	9,694,363.22	-9,694,363.22	.00	.00	
06/04/2024			912797JZ1	I	310	INTEREST EARNED ON U S TREASURY BILL 6/04/24 \$1 PV ON 9700000.0000 SHARES DUE 6/4/2024 9,700,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	5,636.78	.00	.00	.00	
06/07/2024	05/25/2024	05/28/2024	31394JY35 FHL9543	P	20	PAID DOWN-RV PAR VALUE OF F H L M C MLTCL MT 6.499999% 9/25/43	2,100.5700	.000476	.00	.00	.00	-2,100.57	2,378.90	.00	278.33	
06/07/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.499999% 9/25/43 \$1 PV ON 1833.0200 SHARES DUE 5/25/2024	.0000	.000000	.00	.00	.00	-1,833.02	.00	.00	.00	
06/07/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.499999% 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	
06/07/2024	05/25/2024	06/07/2024	31394JY35 FHL9543	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 6.499999% 9/25/43	-2,096.0200	968.427663	.00	.00	.00	2,096.02	-2,373.74	.00	-277.72	
06/07/2024	06/07/2024	06/07/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-4.5500	1.000000	.00	.00	.00	4.55	-4.55	.00	.00	
06/10/2024	06/07/2024	06/10/2024	14913R2V8	P	20	SOLD PAR VALUE OF CATERPILLAR FINL MTN 3.400% 5/13/25 /TORONTO DOMINION SECURITIES (U/3,485,000 PAR VALUE AT 98.281 %	-3,485,000.0000	.982810	.00	.00	.00	3,425,092.85	-3,480,574.05	.00	-55,481.20	

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

Page: 13 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <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>
			<b>6745046601 OCS D LONG-TERM PORTFOLIO</b>												
06/10/2024		06/10/2024	14913R2V8	I	301	RECEIVED ACCRUED INTEREST ON SALE OF CATERPILLAR FINL MTN 3.400% 5/13/25	.0000	.000000	.00	.00	.00	8,886.75	.00	.00	.00
06/10/2024	06/10/2024	06/10/2024	16677JFL5	P	10	PURCHASED PAR VALUE OF CHEVRON CORP DISC COM L C P 6/20/24 /BOFA SECURITIES, INC./FXD INC/22,250,000 PAR VALUE AT 99.8525 %	22,250,000.0000	.998525	.00	.00	.00	-22,217,181.25	22,217,181.25	.00	.00
06/10/2024	06/07/2024	06/10/2024	3130ATUC9	P	20	SOLD PAR VALUE OF F H L B DEB 4.500% 12/12/25 /RBS SECURITIES INC./7,000,000 PAR VALUE AT 99.181 %	-7,000,000.0000	.991810	.00	.00	.00	6,942,670.00	-7,051,168.00	.00	-108,498.00
06/10/2024		06/10/2024	3130ATUC9	I	301	RECEIVED ACCRUED INTEREST ON SALE OF F H L B DEB 4.500% 12/12/25	.0000	.000000	.00	.00	.00	155,750.00	.00	.00	.00
06/10/2024			3130AWMN7	I	310	INTEREST EARNED ON F H L B DEB 4.375% 6/09/28 \$1 PV ON 2500000.0000 SHARES DUE 6/9/2024	.0000	.000000	.00	.00	.00	54,687.50	.00	.00	.00
06/10/2024	06/07/2024	06/10/2024	313588YF6	P	10	PURCHASED PAR VALUE OF F N M A DISC NT 6/17/24 /UBS SECURITIES LLC/XOTC 9,200,000 PAR VALUE AT 99.89801391 %	9,200,000.0000	.998980	.00	.00	.00	-9,190,617.28	9,190,617.28	.00	.00
06/10/2024	06/10/2024	06/10/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-31,384,798.5300	1.000000	.00	.00	.00	31,384,798.53	-31,384,798.53	.00	.00
06/10/2024	06/10/2024	06/10/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	31,508,268.3800	1.000000	.00	.00	.00	-31,508,268.38	31,508,268.38	.00	.00
06/10/2024	06/07/2024	06/10/2024	46647PCB0	P	20	SOLD PAR VALUE OF JPMORGAN CHASE CO SR 1.578% 4/22/27 /GOLDMAN SACHS & CO. LLC/5,000,000 PAR VALUE AT 93.057 %	-5,000,000.0000	.930570	.00	.00	.00	4,652,850.00	-4,498,450.00	.00	154,400.00
06/10/2024		06/10/2024	46647PCB0	I	301	RECEIVED ACCRUED INTEREST ON SALE OF JPMORGAN CHASE CO SR 1.578% 4/22/27	.0000	.000000	.00	.00	.00	10,520.00	.00	.00	.00
06/10/2024	06/07/2024	06/10/2024	58768PAC8 MBA5227	P	20	SOLD PAR VALUE OF MERCEDES BENZ AUTO 5.210% 8/16/27 /BOFMCAT2 BANK OF MONTREAL/7,195,000 PAR VALUE AT 99.74218749 %	-7,195,000.0000	.997422	.00	.00	.00	7,176,450.39	-7,193,576.83	.00	-17,126.44
06/10/2024		06/10/2024	58768PAC8 MBA5227	I	301	RECEIVED ACCRUED INTEREST ON SALE OF MERCEDES BENZ AUTO 5.210% 8/16/27	.0000	.000000	.00	.00	.00	26,031.91	.00	.00	.00
06/10/2024	06/07/2024	06/10/2024	61747YEX9 MS66126	P	20	SOLD PAR VALUE OF MORGAN STANLEY 6.1039% 10/16/26 /WELLS FARGO SECURITIES, LLC/1,500,000 PAR VALUE AT 100.701 %	-1,500,000.0000	1.007010	.00	.00	.00	1,510,515.00	-1,498,185.00	.00	12,330.00
06/10/2024		06/10/2024	61747YEX9 MS66126	I	301	RECEIVED ACCRUED INTEREST ON SALE OF MORGAN STANLEY 6.1039% 10/16/26	.0000	.000000	.00	.00	.00	13,810.50	.00	.00	.00
06/10/2024			78015K7H1	I	310	INTEREST EARNED ON ROYAL BANK OF MTN 1.150% 6/10/25 \$1 PV ON 4000000.0000 SHARES DUE 6/10/2024	.0000	.000000	.00	.00	.00	23,000.00	.00	.00	.00
06/10/2024	06/07/2024	06/10/2024	89115A2M3	P	20	SOLD PAR VALUE OF TORONTO MTN 5.156% 1/10/28 /CITIGROUP GLOBAL MARKETS INC./2,000,000 PAR VALUE AT 99.811 %	-2,000,000.0000	.998110	.00	.00	.00	1,996,220.00	-1,991,400.00	4,820.00	.00

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

Page: 14 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP Ticker SEDOL</u>	<u>Port P/I</u>	<u>Tran Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCSD LONG-TERM PORTFOLIO												
06/10/2024		06/10/2024	89115A2M3	I	301	RECEIVED ACCRUED INTEREST ON SALE OF TORONTO MTN 5.156% 1/10/28	.0000	.000000	.00	.00	.00	42,966.67	.00	.00	.00
06/10/2024	06/07/2024	06/10/2024	89115A2U5	P	20	SOLD PAR VALUE OF TORONTO DOMINION MTN 5.523% 7/17/28 /RBS SECURITIES INC./3,000,000 PAR VALUE AT 101.012 %	-3,000,000.0000	1.010120	.00	.00	.00	3,030,360.00	-2,993,970.00	36,390.00	.00
06/10/2024		06/10/2024	89115A2U5	I	301	RECEIVED ACCRUED INTEREST ON SALE OF TORONTO DOMINION MTN 5.523% 7/17/28	.0000	.000000	.00	.00	.00	65,815.75	.00	.00	.00
06/10/2024	06/07/2024	06/10/2024	89239FAD4 TAR5528	P	20	SOLD PAR VALUE OF TOYOTA AUTO REC TR 5.540% 8/15/28 /BOFMCAT2 BANK OF MONTREAL/2,375,000 PAR VALUE AT 100.48437516 %	-2,375,000.0000	1.004844	.00	.00	.00	2,386,503.91	-2,374,743.98	11,759.93	.00
06/10/2024		06/10/2024	89239FAD4 TAR5528	I	301	RECEIVED ACCRUED INTEREST ON SALE OF TOYOTAAUTO REC TR 5.540% 8/15/28	.0000	.000000	.00	.00	.00	9,137.15	.00	.00	.00
06/11/2024				P	210	CASH DISBURSEMENT PAID TO USBANK CT WIRE CLRG DEPOSIT TO CHECKING ACCT SPT7365 *41493 TEST DEBT SVC PAYMENT FROM LONG-T	.0000	.000000	.00	.00	.00	-1,000.00	.00	.00	.00
06/11/2024	06/11/2024	06/11/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-1,000.0000	1.000000	.00	.00	.00	1,000.00	-1,000.00	.00	.00
06/13/2024			06406RBG1	I	310	INTEREST EARNED ON BANK NEW YORK MTN 3.992% 6/13/28 \$1 PV ON 2500000.0000 SHARES DUE 6/13/2024	.0000	.000000	.00	.00	.00	49,900.00	.00	.00	.00
06/13/2024	06/13/2024	06/13/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	49,900.0000	1.000000	.00	.00	.00	-49,900.00	49,900.00	.00	.00
06/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -1909.19 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -1909.19 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	-1,909.19	.00	.00
06/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -1909.19 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -1909.1900 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-1,909.1900	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -4713.39 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -4713.39 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	-4,713.39	.00	.00

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

Page: 15 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCSL LONG-TERM PORTFOLIO												
06/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -4713.39 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -4713.3900 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-4,713.3900	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -9073.39 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -9073.39 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	-9,073.39	.00	.00
06/13/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -9073.39 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/13/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY -9073.3900 UNITS DECREASE TO ADJUST FOR CHANGE IN CPI	-9,073.3900	.000000	.00	.00	.00	.00	.00	.00	.00
06/17/2024				P	210	CASH DISBURSEMENT PAID TO USBANK CT WIRE CLRG DEPOSIT TO CHECKING ACCT SPT7365 *42031 OCSLWRO10CBA SERIES 2010C PMT FRO	.0000	.000000	.00	.00	.00	-18,394,719.48	.00	.00	.00
06/17/2024				P	210	CASH DISBURSEMENT PAID TO ORANGE COUNTY SANITATION DISTRICT OUTGOING DOMESTIC WIRE TRANSFER FROM LONG TERM PORTFOLIO	.0000	.000000	.00	.00	.00	-604,280.52	.00	.00	.00
06/17/2024			02582JJT8	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.390% 5/17/27 \$1 PV ON 18701.5000 SHARES DUE 6/15/2024 \$0.00283/PV ON 6,620,000.00 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	18,701.50	.00	.00	.00
06/17/2024			02582JJV3	I	310	INTEREST EARNED ON AMERICAN EXPRESS 3.750% 8/16/27 \$1 PV ON 6250.0000 SHARES DUE 6/15/2024 \$0.00313/PV ON 2,000,000.00 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	6,250.00	.00	.00	.00
06/17/2024			161571HV9	I	310	INTEREST EARNED ON CHASE ISSUE TR 4.600% 1/16/29 \$1 PV ON 30820.0000 SHARES DUE 6/15/2024 \$0.00383/PV ON 8,040,000.00 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	30,820.00	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	16677JFH4	P	20	MATURED PAR VALUE OF CHEVRON CORP DISC COML C P 6/17/24 9,800,000 PAR VALUE AT 100 %	-9,800,000.0000	1.000000	.00	.00	.00	9,781,208.50	-9,781,208.50	.00	.00
06/17/2024			16677JFH4	I	310	INTEREST EARNED ON CHEVRON CORP DISC COML C P 6/17/24 \$1 PV ON 9800000.0000 SHARES DUE 6/17/2024 9,800,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	18,791.50	.00	.00	.00
06/17/2024			3133TCE95 FHL3032	I	310	INTEREST EARNED ON F H L M C MLTCL MTG 4.704% 8/15/32 \$1 PV ON 8.1400 SHARES DUE 6/15/2024 \$0.00392/PV ON 2,076.10 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	8.14	.00	.00	.00

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

Page: 16 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP Ticker SEDOL</u>	<u>Port P/I</u>	<u>Tran Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCSD LONG-TERM PORTFOLIO												
06/17/2024	06/15/2024	06/17/2024	3133TCE95 FHL3032	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MTG 4.704% 8/15/32	-86.5000	7,370.151908	.00	.00	.00	86.50	-86.59	.00	-.09
06/17/2024	06/15/2024	06/17/2024	31348SWZ3 786064F	P	20	PAID DOWN PAR VALUE OF F H L M C #786064 6.262% 1/01/28 MAY FHLMC DUE 6/15/24	-11.4400	.000000	.00	.00	.00	11.44	-11.16	.00	.28
06/17/2024			31348SWZ3 786064F	I	310	INTEREST EARNED ON F H L M C #786064 6.262% 1/01/28 \$1 PV ON 2.9400 SHARES DUE 6/15/2024 APRIL FHLMC DUE 6/15/24	.0000	.000000	.00	.00	.00	2.94	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	313588YF6	P	20	MATURED PAR VALUE OF F N M A DISC NT 6/17/24 9,200,000 PAR VALUE AT 100 %	-9,200,000.0000	1.000000	.00	.00	.00	9,190,617.28	-9,190,617.28	.00	.00
06/17/2024			313588YF6	I	310	INTEREST EARNED ON F N M A DISC NT 6/17/24 \$1 PV ON 9200000.0000 SHARES DUE 6/17/2024 9,200,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	9,382.72	.00	.00	.00
06/17/2024			3135G04Z3	I	310	INTEREST EARNED ON F N M A 0.500% 6/17/25 \$1 PV ON 9905000.0000 SHARES DUE 6/17/2024	.0000	.000000	.00	.00	.00	24,762.50	.00	.00	.00
06/17/2024	06/17/2024	06/17/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOV'T OB FD CL Z	-18,662,309.2800	1.000000	.00	.00	.00	18,662,309.28	-18,662,309.28	.00	.00
06/17/2024	06/17/2024	06/17/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOV'T OB FD CL Z	20,216,541.4800	1.000000	.00	.00	.00	-20,216,541.48	20,216,541.48	.00	.00
06/17/2024			362554AC1 GFC0626	I	310	INTEREST EARNED ON GM FIN CONS AUTO 0.680% 9/16/26 \$1 PV ON 475.6300 SHARES DUE 6/16/2024 \$0.00057/PV ON 839,336.62 PV DUE 6/16/24	.0000	.000000	.00	.00	.00	475.63	.00	.00	.00
06/17/2024	06/16/2024	06/17/2024	362554AC1 GFC0626	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 0.680% 9/16/26	-76,746.3000	.000000	.00	.00	.00	76,746.30	-76,744.34	.00	1.96
06/17/2024			362585AC5 GFC3427	I	310	INTEREST EARNED ON GM FIN CONS AUT 3.100% 2/16/27 \$1 PV ON 4831.8100 SHARES DUE 6/16/2024 \$0.00258/PV ON 1,870,377.73 PV DUE 6/16/24	.0000	.000000	.00	.00	.00	4,831.81	.00	.00	.00
06/17/2024	06/16/2024	06/17/2024	362585AC5 GFC3427	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUT 3.100% 2/16/27	-123,178.6900	.000000	.00	.00	.00	123,178.69	-123,152.95	.00	25.74
06/17/2024			380146AC4 GFC1226	I	310	INTEREST EARNED ON GM FIN CONS AUTO 1.260% 11/16/26 \$1 PV ON 979.2500 SHARES DUE 6/16/2024 \$0.00105/PV ON 932,616.43 PV DUE 6/16/24	.0000	.000000	.00	.00	.00	979.25	.00	.00	.00
06/17/2024	06/16/2024	06/17/2024	380146AC4 GFC1226	P	20	PAID DOWN PAR VALUE OF GM FIN CONS AUTO 1.260% 11/16/26	-80,670.4000	.000000	.00	.00	.00	80,670.40	-80,663.39	.00	7.01
06/17/2024			43815BAC4 HAR1826	I	310	INTEREST EARNED ON HONDA AUTO REC OWN 1.880% 5/15/26 \$1 PV ON 4162.7300 SHARES DUE 6/15/2024 \$0.00157/PV ON 2,657,060.47 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	4,162.73	.00	.00	.00



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

Page: 17 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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												
06/17/2024	06/15/2024	06/17/2024	43815BAC4 HAR1826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC OWN 1.880% 5/15/26	-223,632.2100	.000000	.00	.00	.00	223,632.21	-223,598.58	.00	33.63
06/17/2024			448977AD0 HAR2226	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 2.220% 10/15/26 \$1 PV ON 5450.8400 SHARES DUE 6/15/2024 \$0.00185/PV ON 2,946,396.21 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	5,450.84	.00	.00	.00
06/17/2024	06/15/2024	06/17/2024	448977AD0 HAR2226	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 2.220% 10/15/26	-243,660.9200	.000000	.00	.00	.00	243,660.92	-243,651.54	.00	9.38
06/17/2024			44933LAC7 HAR0325	I	310	INTEREST EARNED ON HYUNDAI AUTO REC 0.380% 9/15/25 \$1 PV ON 48.6000 SHARES DUE 6/15/2024 \$0.00032/PV ON 153,487.66 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	48.60	.00	.00	.00
06/17/2024	06/15/2024	06/17/2024	44933LAC7 HAR0325	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC 0.380% 9/15/25	-85,926.9600	.000000	.00	.00	.00	85,926.96	-85,917.92	.00	9.04
06/17/2024			44935FAD6 HAR0726	I	310	INTEREST EARNED ON HYUNDAI AUTO REC TR 0.740% 5/15/26 \$1 PV ON 422.0900 SHARES DUE 6/15/2024 \$0.00062/PV ON 684,464.87 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	422.09	.00	.00	.00
06/17/2024	06/15/2024	06/17/2024	44935FAD6 HAR0726	P	20	PAID DOWN PAR VALUE OF HYUNDAI AUTO REC TR 0.740% 5/15/26	-79,648.3500	.000000	.00	.00	.00	79,648.35	-79,630.57	.00	17.78
06/17/2024			47787JAC2 JDO2326	I	310	INTEREST EARNED ON JOHN DEERE OWNER 2.320% 9/15/26 \$1 PV ON 3450.1400 SHARES DUE 6/15/2024 \$0.00193/PV ON 1,784,554.01 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	3,450.14	.00	.00	.00
06/17/2024	06/15/2024	06/17/2024	47787JAC2 JDO2326	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWNER 2.320% 9/15/26	-113,189.3300	.000000	.00	.00	.00	113,189.33	-113,164.29	.00	25.04
06/17/2024			47789QAC4 JDO0926	I	310	INTEREST EARNED ON JOHN DEERE OWN 0.520% 3/16/26 \$1 PV ON 408.5600 SHARES DUE 6/15/2024 \$0.00043/PV ON 942,828.50 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	408.56	.00	.00	.00
06/17/2024	06/15/2024	06/17/2024	47789QAC4 JDO0926	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWN 0.520% 3/16/26	-113,594.0000	.000000	.00	.00	.00	113,594.00	-113,583.87	.00	10.13
06/17/2024			47800AAC4 JDO6827	I	310	INTEREST EARNED ON JOHN DEERE OWN TR 3.740% 2/16/27 \$1 PV ON 9101.6500 SHARES DUE 6/15/2024 \$0.00312/PV ON 2,920,315.96 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	9,101.65	.00	.00	.00
06/17/2024	06/15/2024	06/17/2024	47800AAC4 JDO6827	P	20	PAID DOWN PAR VALUE OF JOHN DEERE OWN TR 3.740% 2/16/27	-156,624.3900	.000000	.00	.00	.00	156,624.39	-156,609.43	.00	14.96
06/17/2024			47800BAC2 JDO5027	I	310	INTEREST EARNED ON JOHN DEERE OWNER 5.090% 6/15/27 \$1 PV ON 17136.3300 SHARES DUE 6/15/2024 \$0.00424/PV ON 4,040,000.00 PV DUE 6/15/24	.0000	.000000	.00	.00	.00	17,136.33	.00	.00	.00

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

Page: 18 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCS D LONG-TERM PORTFOLIO												
06/17/2024			756109BS2	I	310	INTEREST EARNED ON REALTY INCOME CORP 4.700% 12/15/28 \$1 PV ON 5500000.0000 SHARES DUE 6/15/2024	.0000	.000000	.00	.00	.00	129,250.00	.00	.00	.00
06/18/2024	06/18/2024	06/18/2024	313384YJ2	P	10	PURCHASED PAR VALUE OF F H L B DISC NTS 6/20/24 /WELLS FARGO SECURITIES, LLC/7,250,000 PAR VALUE AT 99.97083338 %	7,250,000.0000	.999708	.00	.00	.00	-7,247,885.42	7,247,885.42	.00	.00
06/18/2024	06/17/2024	06/18/2024	3135G0X24	P	20	SOLD PAR VALUE OF F N M A 1.625% 1/07/25 /PERSHING LLC/1,250,000 PAR VALUE AT 98.003 %	-1,250,000.0000	.980030	.00	.00	.00	1,225,037.50	-1,287,937.50	.00	-62,900.00
06/18/2024		06/18/2024	3135G0X24	I	301	RECEIVED ACCRUED INTEREST ON SALE OF F N M A 1.625% 1/07/25	.0000	.000000	.00	.00	.00	9,084.20	.00	.00	.00
06/18/2024	06/18/2024	06/18/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-7,247,885.4200	1.000000	.00	.00	.00	7,247,885.42	-7,247,885.42	.00	.00
06/18/2024	06/18/2024	06/18/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	5,517,656.6200	1.000000	.00	.00	.00	-5,517,656.62	5,517,656.62	.00	.00
06/18/2024			89236TJK2	I	310	INTEREST EARNED ON TOYOTA MTR CR MTN 1.125% 6/18/26 \$1 PV ON 7285000.0000 SHARES DUE 6/18/2024	.0000	.000000	.00	.00	.00	40,978.13	.00	.00	.00
06/18/2024	06/17/2024	06/18/2024	91282CFP1	P	20	SOLD PAR VALUE OF U S TREASURY NT 4.250% 10/15/25 /MORGAN STANLEY & CO. LLC/BTEC 4,250,000 PAR VALUE AT 99.08169624 %	-4,250,000.0000	.990817	.00	.00	.00	4,210,972.09	-4,268,427.74	.00	-57,455.65
06/18/2024		06/18/2024	91282CFP1	I	301	RECEIVED ACCRUED INTEREST ON SALE OF U S TREASURY NT 4.250% 10/15/25	.0000	.000000	.00	.00	.00	31,584.70	.00	.00	.00
06/20/2024				P	210	CASH DISBURSEMENT PAID TO ORANGE COUNTY SANITATION DISTRICT OUTGOING DOMESTIC WIRE TRANSFER FROM LONGTERM PORTFOLIO TO REPLENISH LAIF	.0000	.000000	.00	.00	.00	-28,000,000.00	.00	.00	.00
06/20/2024			06051GJD2	I	310	INTEREST EARNED ON BANK AMER CORP MTN 1.319% 6/19/26 \$1 PV ON 2250000.0000 SHARES DUE 6/19/2024	.0000	.000000	.00	.00	.00	14,838.75	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	16677JFL5	P	20	MATURED PAR VALUE OF CHEVRON CORP DISC COML C P 6/20/24 22,250,000 PAR VALUE AT 100 %	-22,250,000.0000	1.000000	.00	.00	.00	22,217,181.25	-22,217,181.25	.00	.00
06/20/2024			16677JFL5	I	310	INTEREST EARNED ON CHEVRON CORP DISC COML C P 6/20/24 \$1 PV ON 22250000.0000 SHARES DUE 6/20/2024 22,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	32,818.75	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	16677JG91	P	10	PURCHASED PAR VALUE OF CHEVRON CORP DISC COML C P 7/09/24 /BARCLAYS CAPITAL INC. FIXED IN/XOTC 1,525,000 PAR VALUE AT 99.7192223 %	1,525,000.0000	.997192	.00	.00	.00	-1,520,718.14	1,520,718.14	.00	.00
06/20/2024	06/20/2024	06/20/2024	313384YJ2	P	20	MATURED PAR VALUE OF F H L B DISC NTS 6/20/24 7,250,000 PAR VALUE AT 100 %	-7,250,000.0000	1.000000	.00	.00	.00	7,247,885.42	-7,247,885.42	.00	.00

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

Page: 19 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<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>
			<b>OCSL LONG-TERM PORTFOLIO</b>												
06/20/2024			313384YJ2	I	310	INTEREST EARNED ON F H L B DISC NTS 6/20/24 \$1 PV ON 7250000.0000 SHARES DUE 6/20/2024 7,250,000 PAR VALUE AT 100 %	.0000	.000000	.00	.00	.00	2,114.58	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	29,516,821.7400	1.000000	.00	.00	.00	-29,516,821.74	29,516,821.74	.00	.00
06/20/2024	06/20/2024	06/20/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-28,982,070.4000	1.000000	.00	.00	.00	28,982,070.40	-28,982,070.40	.00	.00
06/20/2024	06/20/2024	06/20/2024	36225CAZ9 080023M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080023 3.750% 12/20/26 MAY GNMA DUE 6/20/24	-103.0000	.000000	.00	.00	.00	103.00	-104.70	.00	-1.70
06/20/2024			36225CAZ9 080023M	I	310	INTEREST EARNED ON G N M A 11 #080023 3.750% 12/20/26 \$1 PV ON 9.7300 SHARES DUE 6/20/2024 MAY GNMA DUE 6/20/24	.0000	.000000	.00	.00	.00	9.73	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	36225CC20 080088M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080088 4.000% 6/20/27 MAY GNMA DUE 6/20/24	-89.9700	.000000	.00	.00	.00	89.97	-91.94	.00	-1.97
06/20/2024			36225CC20 080088M	I	310	INTEREST EARNED ON G N M A 11 #080088 4.000% 6/20/27 \$1 PV ON 10.7000 SHARES DUE 6/20/2024 MAY GNMA DUE 6/20/24	.0000	.000000	.00	.00	.00	10.70	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	36225CN28 080408M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080408 3.875% 5/20/30 MAY GNMA DUE 6/20/24	-230.5200	.000000	.00	.00	.00	230.52	-228.18	.00	2.34
06/20/2024			36225CN28 080408M	I	310	INTEREST EARNED ON G N M A 11 #080408 3.875% 5/20/30 \$1 PV ON 57.9000 SHARES DUE 6/20/2024 MAY GNMA DUE 6/20/24	.0000	.000000	.00	.00	.00	57.90	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	36225CNM4 080395M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080395 3.875% 4/20/30 MAY GNMA DUE 6/20/24	-28.2500	.000000	.00	.00	.00	28.25	-27.99	.00	.26
06/20/2024			36225CNM4 080395M	I	310	INTEREST EARNED ON G N M A 11 #080395 3.875% 4/20/30 \$1 PV ON 6.6400 SHARES DUE 6/20/2024 MAY GNMA DUE 6/20/24	.0000	.000000	.00	.00	.00	6.64	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	36225DCB8 080965M	P	20	PAID DOWN PAR VALUE OF G N M A 11 #080965 3.625% 7/20/34 MAY GNMA DUE 6/20/24	-128.4500	.000000	.00	.00	.00	128.45	-128.37	.00	.08
06/20/2024			36225DCB8 080965M	I	310	INTEREST EARNED ON G N M A 11 #080965 3.625% 7/20/34 \$1 PV ON 47.2500 SHARES DUE 6/20/2024 MAY GNMA DUE 6/20/24	.0000	.000000	.00	.00	.00	47.25	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	36266FAC3 GFA3425	P	20	PAID DOWN PAR VALUE OF GM FIN AUTO LSNB 3.42001% 6/20/25 CMO FINAL PAYDOWN	-445,817.4600	.000000	.00	.00	.00	445,817.46	-445,770.96	.00	46.50
06/20/2024			36266FAC3 GFA3425	I	310	INTEREST EARNED ON GM FIN AUTO LSNB 3.42001% 6/20/25 \$1 PV ON 1270.5800 SHARES DUE 6/20/2024 \$0.00285/PV ON 445,817.46 PV DUE 6/20/24	.0000	.000000	.00	.00	.00	1,270.58	.00	.00	.00
06/20/2024	06/20/2024	06/20/2024	89238LAC4 TLO1925	P	20	PAID DOWN PAR VALUE OF TOYOTA LEASE OWNER 1.95997% 2/20/25 CMO FINAL PAYDOWN	-92,678.9100	35.067309	.00	.00	.00	92,678.91	-92,664.32	.00	14.59

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

Page: 20 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	<u>CUSIP Ticker SEDOL</u>	<u>Port P/I</u>	<u>Tran Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCSD LONG-TERM PORTFOLIO												
06/20/2024			89238LAC4 TLO1925	I	310	INTEREST EARNED ON TOYOTA LEASE OWNER 1.95997% 2/20/25 \$1 PV ON 151.3700 SHARES DUE 6/20/2024 \$0.00163/PV ON 92,678.91 PV DUE 6/20/24	.0000	.000000	.00	.00	.00	151.37	.00	.00	.00
06/21/2024				P	330	CASH RECEIPT INTEREST DUE 43813GAC5 6/21/24	.0000	.000000	.00	.00	.00	.73	.00	.00	.00
06/21/2024	06/21/2024	06/21/2024	31846V567 FGZXX	P	10	PURCHASED UNITS OF FIRST AM GOVT OB FD CL Z	111,230.4000	1.000000	.00	.00	.00	-111,230.40	111,230.40	.00	.00
06/21/2024	06/21/2024	06/21/2024	43813GAC5	P	20	PAID DOWN PAR VALUE OF HONDA AUTO 0.270% 4/21/25	-3,230.4800	19.049630	.00	.00	.00	3,230.48	-3,230.42	.00	.06
06/21/2024			43815GAC3 HAR0826	I	310	INTEREST EARNED ON HONDA AUTO REC 0.880% 1/21/26 \$1 PV ON 749.6700 SHARES DUE 6/21/2024 \$0.00073/PV ON 1,022,277.15 PV DUE 6/21/24	.0000	.000000	.00	.00	.00	749.67	.00	.00	.00
06/21/2024	06/21/2024	06/21/2024	43815GAC3 HAR0826	P	20	PAID DOWN PAR VALUE OF HONDA AUTO REC 0.880% 1/21/26	-107,249.5200	.000000	.00	.00	.00	107,249.52	-107,226.91	.00	22.61
06/24/2024	06/24/2024	06/24/2024	31846V567 FGZXX	P	20	SOLD UNITS OF FIRST AM GOVT OB FD CL Z	-671,814.0000	1.000000	.00	.00	.00	671,814.00	-671,814.00	.00	.00
06/24/2024	06/24/2024	06/24/2024	6698M4GS5	P	10	PURCHASED PAR VALUE OF NOVARTIS FIN CORP DISC C P 7/26/24 /GOLDMAN SACHS & CO. LLC/675,000 PAR VALUE AT 99.528 %	675,000.0000	.995280	.00	.00	.00	-671,814.00	671,814.00	.00	.00
06/25/2024			05592XAD2 BVO5428	I	310	INTEREST EARNED ON BMW VEH OWNER TR 5.470% 2/25/28 \$1 PV ON 6450.0400 SHARES DUE 6/25/2024 \$0.00456/PV ON 1,415,000.00 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	6,450.04	.00	.00	.00
06/25/2024			3136AJZP4	I	310	INTEREST EARNED ON F N M A GTD REMIC 1.500% 4/25/29 \$1 PV ON 1443.6400 SHARES DUE 6/25/2024 \$0.00125/PV ON 1,154,908.92 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	1,443.64	.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	3136AJZP4	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 1.500% 4/25/29	-41,569.5600	.000000	.00	.00	.00	41,569.56	-37,975.49	3,594.07	.00
06/25/2024	06/25/2024	06/25/2024	31371NUC7 257179A	P	20	PAID DOWN PAR VALUE OF F N M A #257179 4.500% 4/01/28 MAY FNMA DUE 6/25/24	-102.5400	.000000	.00	.00	.00	102.54	-108.45	.00	-5.91
06/25/2024			31371NUC7 257179A	I	310	INTEREST EARNED ON F N M A #257179 4.500% 4/01/28 \$1 PV ON 12.7100 SHARES DUE 6/25/2024 MAY FNMA DUE 6/25/24	.0000	.000000	.00	.00	.00	12.71	.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	31376KT22 357969A	P	20	PAID DOWN PAR VALUE OF F N M A #357969 5.000% 9/01/35 MAY FNMA DUE 6/25/24	-227.1800	.000000	.00	.00	.00	227.18	-244.22	.00	-17.04
06/25/2024			31376KT22 357969A	I	310	INTEREST EARNED ON F N M A #357969 5.000% 9/01/35 \$1 PV ON 138.7900 SHARES DUE 6/25/2024 MAY FNMA DUE 6/25/24	.0000	.000000	.00	.00	.00	138.79	.00	.00	.00

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

Page: 21 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCSD LONG-TERM PORTFOLIO												
06/25/2024			3137BFE98	I	310	INTEREST EARNED ON F H L B GTD REMIC 3.171% 10/25/24 \$1 PV ON 12747.8100 SHARES DUE 6/25/2024 \$0.00264/PV ON 4,824,147.75 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	12,747.81	.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	3137BFE98	P	20	PAID DOWN PAR VALUE OF F H L B GTD REMIC 3.171% 10/25/24	-90,763.0500	31.579174	.00	.00	.00	90,763.05	-97,634.10	.00	-6,871.05
06/25/2024			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 6/25/2024 \$0.00260/PV ON 5,000,000.00 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	13,000.00	.00	.00	.00
06/25/2024			3137FETN0 FHL0428B	I	310	INTEREST EARNED ON F H L M C MLTCL MT 3.350% 1/25/28 \$1 PV ON 15186.6600 SHARES DUE 6/25/2024 \$0.00279/PV ON 5,440,000.00 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	15,186.66	.00	.00	.00
06/25/2024			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 6/25/2024 \$0.00321/PV ON 7,250,000.00 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	23,260.41	.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	3138EG6F6 AL0869A	P	20	PAID DOWN PAR VALUE OF F N M A #AL0869 4.500% 6/01/29 MAY FNMA DUE 6/25/24	-55.8300	.000000	.00	.00	.00	55.83	-59.05	.00	-3.22
06/25/2024			3138EG6F6 AL0869A	I	310	INTEREST EARNED ON F N M A #AL0869 4.500% 6/01/29 \$1 PV ON 9.2800 SHARES DUE 6/25/2024 MAY FNMA DUE 6/25/24	.0000	.000000	.00	.00	.00	9.28	.00	.00	.00
06/25/2024			31394JY35 FHL9543	I	310	INTEREST EARNED ON F H L M C MLTCL MT 6.499999% 9/25/43 \$1 PV ON 1821.6700 SHARES DUE 6/25/2024 \$0.00542/PV ON 336,308.05 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	1,821.67	.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	31394JY35 FHL9543	P	20	PAID DOWN PAR VALUE OF F H L M C MLTCL MT 6.499999% 9/25/43	-2,137.5600	.000000	.00	.00	.00	2,137.56	-2,420.79	.00	-283.23
06/25/2024			31397QRE0 FNM2841	I	310	INTEREST EARNED ON F N M A GTD REMIC 2.472% 2/25/41 \$1 PV ON 327.3900 SHARES DUE 6/25/2024 \$0.00510/PV ON 64,212.49 PV DUE 6/25/24	.0000	.000000	.00	.00	.00	327.39	.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	31397QRE0 FNM2841	P	20	PAID DOWN PAR VALUE OF F N M A GTD REMIC 2.472% 2/25/41	-807.8100	.000000	.00	.00	.00	807.81	-807.56	.00	.25
06/25/2024	06/25/2024	06/25/2024	31403DJZ3 745580A	P	20	PAID DOWN PAR VALUE OF F N M A #745580 5.000% 6/01/36 MAY FNMA DUE 6/25/24	-417.6400	.000000	.00	.00	.00	417.64	-448.96	.00	-31.32
06/25/2024			31403DJZ3 745580A	I	310	INTEREST EARNED ON F N M A #745580 5.000% 6/01/36 \$1 PV ON 145.7800 SHARES DUE 6/25/2024 MAY FNMA DUE 6/25/24	.0000	.000000	.00	.00	.00	145.78	.00	.00	.00
06/25/2024	06/25/2024	06/25/2024	31403GXF4 748678A	P	20	PAID DOWN PAR VALUE OF F N M A #748678 5.000% 10/01/33 MAY FNMA DUE 6/25/24	-3.2300	.000000	.00	.00	.00	3.23	-3.47	.00	-.24
06/25/2024			31403GXF4 748678A	I	310	INTEREST EARNED ON F N M A #748678 5.000% 10/01/33 \$1 PV ON 1.8500 SHARES DUE 6/25/2024 MAY FNMA DUE 6/25/24	.0000	.000000	.00	.00	.00	1.85	.00	.00	.00



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

Page: 23 of 23  
 Print Date: 07/01/2024 at 11:05:15 am  
 Data From: 06/01/2024  
 Thru: 06/30/2024

<u>Post Date</u>	<u>Trade Date</u>	<u>Settle Date</u>	CUSIP Ticker <u>SEDOL</u>	Port <u>P/I</u>	Tran <u>Type</u>	<u>Explanation</u>	<u>Units</u>	<u>Price</u>	<u>Comm</u>	<u>SEC Fee</u>	<u>Misc Fee</u>	<u>Net Cash Amount</u>	<u>Cost</u>	<u>Short Term Gain/Loss</u>	<u>Long Term Gain/Loss</u>
6745046601			OCS D LONG-TERM PORTFOLIO												
06/26/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 10356.50 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/26/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 10356.50 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	10,356.50	.00	.00
06/26/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 10356.50 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/26/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 10356.5000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	10,356.5000	.000000	.00	.00	.00	.00	.00	.00	.00
06/26/2024			912828WU0	P	64	BOOK VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 19936.50 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/26/2024			912828WU0	P	62	FED BASIS OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 19936.50 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	19,936.50	.00	.00
06/26/2024			912828WU0	P	63	STATE COST OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 19936.50 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	.0000	.000000	.00	.00	.00	.00	.00	.00	.00
06/26/2024			912828WU0	P	65	PAR VALUE OF U S TREASURY NT 0.125% 7/15/24 ADJUSTED BY 19936.5000 UNITS INCREASE TO ADJUST FOR CHANGE IN CPI	19,936.5000	.000000	.00	.00	.00	.00	.00	.00	.00
<b>Account Ending Cash</b>							<b>Principal Cash: -80,727,683.02</b>			<b>Income Cash: 80,727,683.02</b>			<b>Total Cash: 0.00</b>		

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