

WFT LIQUIDATING TRUST COMBINED PORTFOLIO

January 31, 2025



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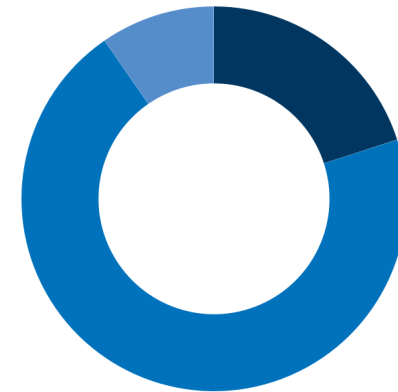
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Activity Summary

Period	Month to Date
Beginning Value	21,338,647.89
Beginning Accrued Interest	107,973.46
Beginning Total	21,446,621.35
Net Contributions/Withdrawals	-293,511.89
Realized Gains/Losses	198,168.33
Change in Unrealized Gains/Losses	46,827.83
Net Income/Expenses	36,030.68
Amortization/Accretion	8,523.80
Change in Accrued Interest	19,695.51
Ending value	21,334,686.64
Ending Accrued Interest	127,668.96
Ending Total	21,462,355.60

Asset Allocation



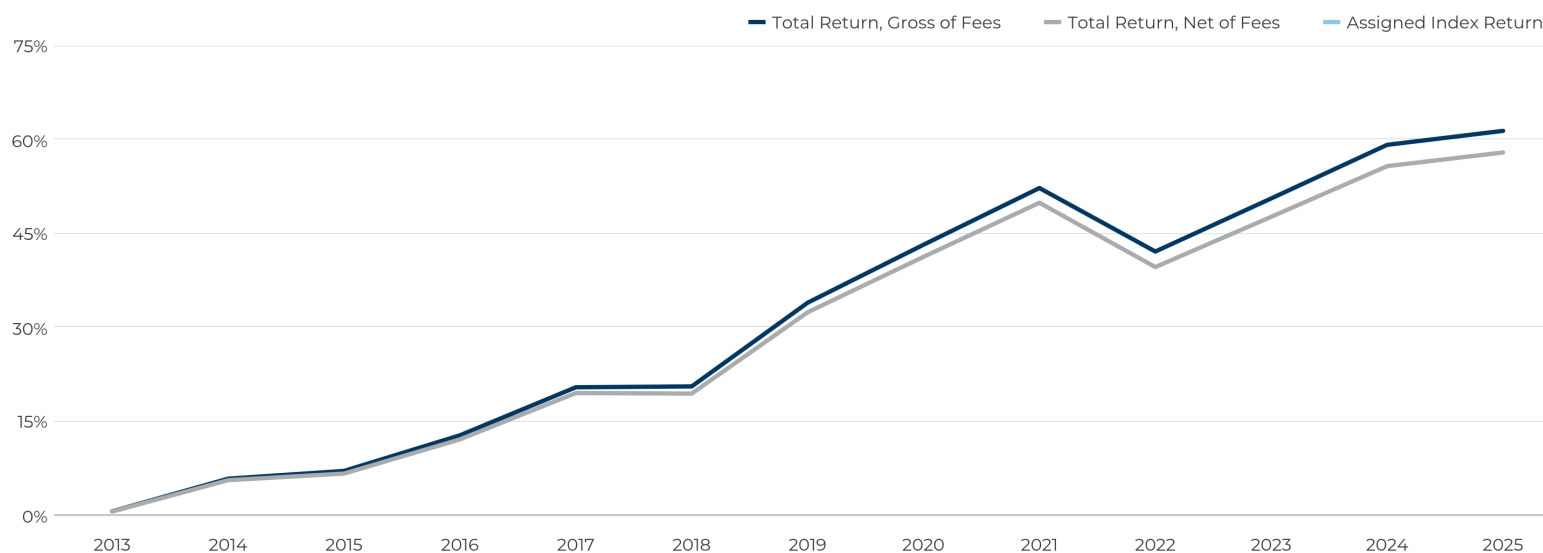
Asset Class	Market Value	Assets %	Yield %
Common Stock	4,300,311.39	20.0	3.0
Fixed Income	15,097,851.37	70.3	4.7
Cash and Equiv	2,064,192.83	9.6	2.9
Total	21,462,355.60	100.0	4.2

Performance History Time Weighted Returns (%)

Account/Index	Month to Date	Quarter to Date	Year to Date	Annualized Latest 1 Yr	Annualized Latest 3 Yrs	Annualized Latest 5 Yrs	Annualized Inception to Date	2024	2023	2022	2021	2020
Account - Gross	1.41	1.41	1.41	6.96	2.39	3.79	4.34	5.50	5.77	-6.87	6.13	6.71
Account - Net	1.41	1.41	1.41	6.80	2.19	3.58	4.14	5.70	5.99	-6.68	6.34	6.94
Assigned Index Return*	1.36	1.36	1.36	6.71	2.52	3.07		5.51	6.60	-6.88	3.70	6.27

*Index: 10% TBILL/70% BIGC/ 20% R1000 Value
Inception Date: 11/01/2013

Growth of a Dollar Since Inception (\$)



Holdings

January 31, 2025

CUSIP/Ticker	Description	Quantity	Duration	Yield to Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/Unit Cost	Market Value/Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S&P Rating
Common Stock													
Equity													
	ASIA ENT III ON-SHR LP(EST.VAL)	161,260.00				161,259.62 1.00	161,260.00 1.00	0.75	0.38	0.00	0.00	NA	NA
JPM	JPMORGAN CHASE ORD	532.00				58,555.38 110.07	142,203.60 267.30	0.66	83,648.22	0.00	2,553.60	NA	NA
PNC	PNC FINANCIAL SERVICES GROUP ORD	584.00				85,680.68 146.71	117,354.80 200.95	0.55	31,674.12	0.00	3,708.40	NA	NA
MET	METLIFE ORD	1,326.00				60,641.60 45.73	114,712.26 86.51	0.53	54,070.67	0.00	2,857.53	NA	NA
CSCO	CISCO SYSTEMS ORD	1,742.00				81,198.37 46.61	105,565.20 60.60	0.49	24,366.83	0.00	2,787.20	NA	NA
BAC	BANK OF AMERICA ORD	2,240.00				63,719.11 28.45	103,712.00 46.30	0.48	39,992.89	0.00	2,240.00	NA	NA
WFC	WELLS FARGO ORD	1,224.00				51,159.65 41.80	96,451.20 78.80	0.45	45,291.55	0.00	1,836.00	NA	NA
RTX	RTX ORD	711.00				48,343.26 67.99	91,683.45 128.95	0.43	43,340.19	0.00	1,763.28	NA	NA
ABBV	ABBVIE ORD	495.00				59,785.47 120.78	91,030.50 183.90	0.42	31,245.03	0.00	3,113.55	NA	NA
JNJ	JOHNSON & JOHNSON ORD	591.00				72,339.48 122.40	89,920.65 152.15	0.42	17,581.17	0.00	2,901.81	NA	NA
ETN	EATON ORD	269.00				20,906.76 77.72	87,812.36 326.44	0.41	66,905.60	0.00	1,011.44	NA	NA
CVX	CHEVRON ORD	578.00				57,262.55 99.07	86,231.82 149.19	0.40	28,969.27	0.00	3,768.56	NA	NA
IFF	INTERNATIONAL FLAVORS & FRAGRANCES ORD	960.00				85,294.12 88.85	83,606.40 87.09	0.39	-1,687.72	0.00	1,536.00	NA	NA
MDT	MEDTRONIC ORD	912.00				75,604.12 82.90	82,827.84 90.82	0.39	7,223.72	0.00	2,544.48	NA	NA
AVGO	BROADCOM ORD	369.00				10,156.41 27.52	81,648.63 221.27	0.38	71,492.22	0.00	800.73	NA	NA
TFC	TRUIST FINANCIAL ORD	1,708.00				69,928.35 40.94	81,334.96 47.62	0.38	11,406.61	0.00	3,552.64	NA	NA

Holdings

January 31, 2025

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EOG	EOG RESOURCES ORD	625.00				53,574.62 85.72	78,618.75 125.79	0.37	25,044.13	0.00	2,315.63	NA	NA
TGT	TARGET ORD	559.00				78,121.61 139.75	77,091.69 137.91	0.36	-1,029.92	0.00	2,481.96	NA	NA
CAT	CATERPILLAR ORD	207.00				25,865.30 124.95	76,888.08 371.44	0.36	51,022.78	0.00	1,144.71	NA	NA
MS	MORGAN STAN- LEY ORD	552.00				21,118.25 38.26	76,413.36 138.43	0.36	55,295.11	0.00	2,001.00	NA	NA
EMN	EASTMAN CHEMI- CAL ORD	721.00				68,590.75 95.13	71,847.65 99.65	0.33	3,256.90	0.00	2,350.46	NA	NA
VZ	VERIZON COMMU- NICATIONS ORD	1,798.00				74,341.47 41.35	70,823.22 39.39	0.33	-3,518.25	0.00	4,827.63	NA	NA
WMT	WALMART ORD	719.00				20,953.10 29.14	70,577.04 98.16	0.33	49,623.94	0.00	596.77	NA	NA
NOC	NORTHROP GRUMMAN ORD	139.00				58,003.27 417.29	67,730.53 487.27	0.32	9,727.26	0.00	1,118.95	NA	NA
SNA	SNAP ON ORD	189.00				40,999.24 216.93	67,123.35 355.15	0.31	26,124.11	0.00	1,459.08	NA	NA
ETR	ENTERGY ORD	817.00				38,273.81 46.85	66,242.36 81.08	0.31	27,968.55	0.00	1,875.02	NA	NA
ALLY	ALLY FINANCIAL ORD	1,673.00				67,593.57 40.40	65,196.81 38.97	0.30	-2,396.76	0.00	2,007.60	NA	NA
AMGN	AMGEN ORD	228.00				63,178.20 277.10	65,075.76 285.42	0.30	1,897.56	0.00	2,052.00	NA	NA
IRM	IRON MOUNTAIN ORD	637.00				15,943.35 25.03	64,700.09 101.57	0.30	48,756.74	0.00	1,739.01	NA	NA
BAX	BAXTER INTERNA- TIONAL ORD	1,940.00				71,964.13 37.09	63,166.40 32.56	0.29	-8,797.73	0.00	2,017.60	NA	NA
TROW	T ROWE PRICE GROUP ORD	531.00				58,607.84 110.37	62,084.52 116.92	0.29	3,476.68	0.00	2,633.76	NA	NA
IBM	INTERNATIONAL BUSINESS MA- CHINES ORD	242.00				46,628.95 192.68	61,879.40 255.70	0.29	15,250.46	0.00	1,614.14	NA	NA
CMCSA	COMCAST CL A ORD	1,821.00				76,941.69 42.25	61,294.86 33.66	0.29	-15,646.83	0.00	2,258.04	NA	NA
TXN	TEXAS INSTRU- MENTS ORD	328.00				59,030.17 179.97	60,552.08 184.61	0.28	1,521.91	0.00	1,744.96	NA	NA

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MSFT	MICROSOFT ORD	142.00				41,843.03 294.67	58,938.52 415.06	0.27	17,095.49	0.00	437.36	NA	NA
CLX	CLOROX ORD	362.00				47,907.68 132.34	57,442.16 158.68	0.27	9,534.48	0.00	1,759.32	NA	NA
FANG	DIAMONDBACK ENERGY ORD	342.00				11,350.54 33.19	56,211.12 164.36	0.26	44,860.58	0.00	1,231.20	NA	NA
TSN	TYSON FOODS CL A ORD	976.00				58,505.54 59.94	55,134.24 56.49	0.26	-3,371.30	0.00	1,922.72	NA	NA
DRI	DARDEN RESTAURANTS ORD	282.00				45,888.46 162.73	55,057.68 195.24	0.26	9,169.22	0.00	1,553.82	NA	NA
PSX	PHILLIPS 66 ORD	467.00				33,649.36 72.05	55,045.29 117.87	0.26	21,395.93	0.00	2,101.50	NA	NA
NRG	NRG ENERGY ORD	526.00				19,643.95 37.35	53,883.44 102.44	0.25	34,239.49	0.00	857.38	NA	NA
BLK	BLACKROCK ORD	49.00				28,344.54 578.46	52,699.50 1075.50	0.25	24,354.96	0.00	999.60	NA	NA
PFE	PFIZER ORD	1,910.00				61,148.92 32.02	50,653.20 26.52	0.24	-10,495.72	0.00	3,227.90	NA	NA
FE	FIRSTENERGY ORD	1,269.00				48,850.54 38.50	50,506.20 39.80	0.24	1,655.66	0.00	2,138.27	NA	NA
HIG	HARTFORD FINANCIAL SERVICES GRUP ORD	452.00				36,099.16 79.87	50,420.60 111.55	0.23	14,321.44	0.00	872.36	NA	NA
CMA	COMERICA ORD	735.00				43,696.71 59.45	49,480.20 67.32	0.23	5,783.49	0.00	2,087.40	NA	NA
HRB	H&R BLOCK ORD	888.00				38,631.77 43.50	49,115.28 55.31	0.23	10,483.51	0.00	1,234.32	NA	NA
FDX	FEDEX ORD	185.00				42,968.81 232.26	49,000.95 264.87	0.23	6,032.14	0.00	999.00	NA	NA
IPG	INTERPUBLIC GROUP OF COMPANIES ORD	1,653.00				55,874.46 33.80	47,391.51 28.67	0.22	-8,482.95	0.00	2,181.96	NA	NA
CVS	CVS HEALTH ORD	832.00				47,846.82 57.51	46,991.36 56.48	0.22	-855.46	0.00	2,213.12	NA	NA
SBUX	STARBUCKS ORD	424.00				42,199.32 99.53	45,656.32 107.68	0.21	3,457.00	0.00	983.68	NA	NA
GSK	GSK ADR REP 2 ORD	1,291.00				50,818.60 39.36	45,533.57 35.27	0.21	-5,285.03	0.00	2,012.53	NA	NA

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QCOM	QUALCOMM ORD	262.00				33,297.11 127.09	45,307.66 172.93	0.21	12,010.55	0.00	877.70	NA	NA
BBWI	BATH AND BODY WORKS ORD	1,177.00				55,171.24 46.87	44,266.97 37.61	0.21	-10,904.27	0.00	941.60	NA	NA
EVRG	EVERGY ORD	675.00				42,882.34 63.53	43,314.75 64.17	0.20	432.41	0.00	1,751.63	NA	NA
DKS	DICKS SPORTING ORD	176.00				25,740.38 146.25	42,248.80 240.05	0.20	16,508.42	0.00	774.40	NA	NA
AZN	ASTRAZENECA ADR REP 0.5 ORD	571.00				33,596.27 58.84	40,403.96 70.76	0.19	6,807.69	0.00	847.94	NA	NA
TKR	TIMKEN ORD	497.00				40,879.64 82.25	39,894.19 80.27	0.19	-985.45	0.00	670.95	NA	NA
MO	ALTRIA GROUP ORD	720.00				29,134.08 40.46	37,605.60 52.23	0.18	8,471.52	0.00	2,880.00	NA	NA
PG	PROCTER & GAMBLE ORD	222.00				23,115.39 104.12	36,849.78 165.99	0.17	13,734.39	0.00	893.77	NA	NA
F	FORD MOTOR ORD	3,425.00				42,053.86 12.28	34,524.00 10.08	0.16	-7,529.86	0.00	2,055.00	NA	NA
CCI	CROWN CASTLE ORD	376.00				47,840.68 127.24	33,569.28 89.28	0.16	-14,271.40	0.00	2,353.76	NA	NA
O	REALTY INCOME REIT ORD	580.00				37,639.39 64.90	31,691.20 54.64	0.15	-5,948.19	0.00	1,817.14	NA	NA
NLY	ANNALY CAPITAL MANAGEMENT REIT ORD	1,549.00				31,849.16 20.56	31,615.09 20.41	0.15	-234.07	0.00	4,034.32	NA	NA
REXR	REXFORD INDUSTRIAL REALTY REIT ORD	632.00				36,323.95 57.47	25,697.12 40.66	0.12	-10,626.83	0.00	1,055.44	NA	NA
FCX	FREEPORT MC-MORAN ORD	590.00				25,216.54 42.74	21,151.50 35.85	0.10	-4,065.04	0.00	177.00	NA	NA
	STEPSTONE MEZZ PARTI(EST.VAL)	13,289.00				13,289.15 1.00	13,290.11 1.00	0.06	0.96	0.00	0.00	NA	NA
	PRIV EQUITY PTRS III(EST.VAL)	5,059.00				5,058.89 1.00	5,058.63 1.00	0.02	-0.26	0.00	0.00	NA	NA
Total Equity		231,812.00				3,279,920.50 94.45	4,300,311.39 145.06	20.04		0.00	123,157.60	NA	NA
Total Common Stock		231,812.00				3,279,920.50 94.45	4,300,311.39 145.06	20.04		0.00	123,157.60	NA	NA

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Fixed Income													
Asset Backed													
92348KDE0	VZMT 2024-6 A1A	215,000.00	2.37	4.16		214,944.16 99.97	213,121.29 99.00	0.99	-2,277.59	273.95	8,965.50	Aaa	AAA
65479XAD4	NALT 2025-A A3	135,000.00	1.95	4.93		134,998.03 100.00	135,350.66 100.14	0.63	192.38	160.31	6,412.50	Aaa	NA
38013JAD5	GMCAR 2023-1 A3	130,160.94	0.70	5.42		130,141.09 99.98	130,507.39 100.07	0.61	60.45	252.73	6,065.50	Aaa	NA
58773DAD6	MBART 2025-1 A3	115,000.00	2.58	4.84		114,975.54 99.98	115,763.86 100.56	0.54	666.03	122.16	5,497.00	Aaa	NA
14319GAD3	CARMX 2024-3 A3	80,000.00	2.17	5.25		79,996.39 100.00	80,675.98 100.63	0.38	451.30	173.87	3,912.00	Aaa	AAA
02008FAC8	ALLYA 2024-1 A3	70,000.00	1.44	5.06		69,989.84 99.99	70,645.71 100.70	0.33	449.77	158.04	3,556.00	NA	AAA
80287DAC1	SDART 2023-6 A3	65,000.00	0.85	5.83		65,159.22 100.24	65,825.86 101.01	0.31	555.05	171.31	3,854.50	Aaa	NA
437927AC0	HAROT 2023-2 A3	55,000.00	0.99	3.43		54,991.09 99.98	55,362.30 100.44	0.26	227.49	120.51	2,711.50	Aaa	AAA
14318WAD9	CARMX 2024-1 A3	50,000.00	1.60	4.96		49,978.19 99.96	50,344.30 100.47	0.23	228.63	109.33	2,460.00	NA	AAA
477920AC6	JDOT 2023-B A3	45,000.00	1.01	5.47		44,992.49 99.98	45,419.51 100.70	0.21	303.02	103.60	2,331.00	Aaa	NA
58770JAD6	MBALT 2024-A A3	40,000.00	1.38	5.69		39,995.32 99.99	40,560.33 101.16	0.19	448.74	94.58	2,128.00	Aaa	NA
47800RAD5	JDOT 2024 A3	30,000.00	1.63	5.08		29,998.32 99.99	30,270.38 100.68	0.14	185.88	66.13	1,488.00	Aaa	NA
14686KAD9	CRVNA 2021-N2 C	16,866.11	0.98	1.56		16,857.23 99.95	16,271.49 96.41	0.08	-600.85	10.53	180.47	NA	AA
14687GAD7	CRVNA 2021-N3 C	12,843.25	1.08	4.34		12,390.61 96.48	12,311.60 95.80	0.06	-120.60	7.64	139.99	NA	AA
Total Asset Backed		1,059,870.31	1.70	4.83		1,059,407.53 99.96	1,060,605.95 100.08	4.94	769.71	1,824.69	49,701.96	Aaa	AAA
Corporate													

Holdings

January 31, 2025

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46647PBK1	JPMORGAN CHASE & CO	155,000.00	0.22	2.08	5.91	155,000.00 100.00	154,982.68 99.42	0.72	-905.20	887.88	3,228.65	A1	A
55903VBG7	WARNERMEDIA HOLDINGS INC	145,000.00	0.02	6.38	6.40	145,092.00 100.06	148,511.15 100.00	0.69	-1.20	3,512.35	9,297.40	Baa3	BBB-
097023DG7	BOEING CO	150,000.00	0.97	2.19	4.85	150,053.35 100.04	147,742.74 97.42	0.69	-3,876.81	1,619.55	3,294.00	Baa3	BBB-
251526CE7	DEUTSCHE BANK AG (NEW YORK BRANCH)	150,000.00	0.79	1.85	5.66	151,803.00 101.20	147,273.35 97.79	0.69	-3,651.48	594.35	3,193.50	Baa1	BBB
693475BR5	PNC FINANCIAL SERVICES GROUP INC	140,000.00	3.02	5.48	5.07	140,521.40 100.37	143,936.29 102.05	0.67	2,461.42	1,063.68	7,814.80	A3	A-
26441CAS4	DUKE ENERGY CORP	140,000.00	1.51	4.14	4.63	126,231.00 90.16	137,367.59 97.02	0.64	-1,029.73	1,545.83	3,710.00	Baa2	BBB
06051GGR4	BANK OF AMERICA CORP	140,000.00	2.33	2.91	5.18	144,099.80 102.93	135,980.21 97.03	0.63	-5,132.64	139.73	5,030.20	A1	A-
61744YAK4	MORGAN STANLEY	140,000.00	3.22	2.87	4.60	147,050.20 105.04	135,613.28 96.78	0.63	-6,890.48	125.69	5,027.40	A1	A-
38141GXS8	GOLDMAN SACHS GROUP INC	130,000.00	0.03	3.32	4.96	123,112.30 94.70	130,394.39 99.90	0.61	436.74	521.79	1,111.50	A2	BBB+
95000U2N2	WELLS FARGO & CO	125,000.00	0.25	1.43	6.06	128,677.00 102.94	124,896.35 99.36	0.58	-1,021.19	691.35	2,735.00	A1	BBB+
91159HJL5	US BANCORP	120,000.00	6.36	5.16	5.52	117,174.90 97.65	117,993.78 95.91	0.55	-2,448.10	2,903.40	5,806.80	A3	A
036752AG8	ELEVANCE HEALTH INC	105,000.00	2.77	3.73	4.76	107,699.35 102.57	104,823.39 98.12	0.49	-3,013.07	1,794.19	4,306.05	Baa2	A
7591EPAT7	REGIONS FINANCIAL CORP	115,000.00	3.32	2.81	4.98	109,658.35 95.36	104,271.99 89.83	0.49	-8,005.11	971.75	2,070.00	Baa1	BBB+
05530QAQ3	BAT INTERNATIONAL FINANCE PLC	95,000.00	3.40	5.93	5.08	95,000.00 100.00	100,714.54 103.07	0.47	2,912.97	2,801.57	5,634.45	Baa1	BBB+
25278XAZ2	DIAMONDBACK ENERGY INC	90,000.00	7.04	5.44	5.59	89,711.10 99.68	90,137.93 98.61	0.42	-981.35	1,390.50	4,860.00	Baa2	BBB
690742AF8	OWENS CORNING	85,000.00	1.45	3.31	4.76	85,364.45 100.43	84,631.51 98.00	0.39	-1,789.07	1,332.61	2,890.00	Baa1	BBB
72650RBP6	PLAINS ALL AMERICAN PIPE-LINE LP	80,000.00	7.08	5.70	5.68	79,962.40 99.95	82,810.46 100.12	0.39	120.28	2,710.67	4,560.00	Baa2	BBB

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CUSIP/Ticker	Description	Quantity	Duration	Yield to Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/Unit Cost	Market Value/Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S&P Rating
37045XDP8	GENERAL MOTORS FINANCIAL COMPANY INC	90,000.00	3.45	2.36	5.11	90,198.90 100.22	82,498.87 90.96	0.38	-8,244.61	636.00	2,160.00	Baa2	BBB
718172DH9	PHILIP MORRIS INTERNATIONAL INC	80,000.00	4.99	5.37	5.03	78,861.60 98.58	82,293.03 100.47	0.38	1,385.51	1,913.33	4,100.00	A2	A-
06051GLH0	BANK OF AMERICA CORP	80,000.00	6.51	5.44	5.44	79,140.00 98.93	80,769.31 99.55	0.38	418.51	1,128.11	4,230.40	A1	A-
50155QAN0	KYNDRYL HOLDINGS INC	75,000.00	6.63	6.15	5.76	76,071.00 101.43	80,226.15 104.13	0.37	2,078.33	2,129.90	4,762.50	Baa2	BBB-
345397D67	FORD MOTOR CREDIT COMPANY LLC	75,000.00	6.35	7.11	6.42	75,084.00 100.11	79,713.85 104.62	0.37	3,389.96	1,246.35	5,341.50	Ba1	BBB-
559222AV6	MAGNA INTERNATIONAL INC	90,000.00	4.91	2.42	4.99	90,198.90 100.22	79,626.48 88.16	0.37	-10,763.15	281.75	2,205.00	A3	A-
14040HCZ6	CAPITAL ONE FINANCIAL CORP	75,000.00	2.98	6.31	5.48	74,994.30 99.99	78,519.25 103.76	0.37	2,826.31	696.95	4,734.00	Baa1	BBB
87264ACY9	T-MOBILE USA INC	80,000.00	6.75	6.05	5.36	74,154.40 92.69	78,491.67 97.89	0.37	3,538.20	179.56	4,040.00	Baa2	BBB
446150BD5	HUNTINGTON BANCSHARES INC	75,000.00	7.25	5.68	5.71	75,135.90 100.18	77,125.25 100.00	0.36	-136.20	2,128.98	4,281.75	Baa1	BBB+
845467AR0	EXPAND ENERGY CORP	75,000.00	2.55	5.64	5.69	74,268.75 99.02	76,178.04 98.88	0.35	-142.55	2,015.63	4,031.25	Ba1	BBB-
025816DN6	AMERICAN EXPRESS CO	70,000.00	4.73	6.46	5.25	70,112.00 100.16	76,101.98 107.08	0.35	4,858.59	1,148.19	4,542.30	A2	A-
29390XAA2	EQUINIX EUROPE 2 FINANCING CORPORATION LLC	75,000.00	7.18	5.63	5.48	74,264.75 99.02	75,614.98 100.12	0.35	783.14	527.08	4,125.00	Baa2	BBB
61747Y7EY7	MORGAN STANLEY	70,000.00	6.00	5.59	5.51	73,613.40 105.16	75,499.14 106.04	0.35	987.70	1,270.16	4,439.40	A1	A-
95000U3P6	WELLS FARGO & CO	75,000.00	4.33	5.22	5.18	75,095.60 100.13	75,457.48 100.51	0.35	285.78	76.48	3,933.00	A1	BBB+
29278NAQ6	ENERGY TRANSFER LP	80,000.00	4.66	3.01	5.19	84,516.00 105.64	75,371.58 93.42	0.35	-8,001.79	633.33	3,000.00	Baa2	BBB
369550BL1	GENERAL DYNAMICS CORP	75,000.00	2.01	3.24	4.48	76,171.00 101.56	74,372.03 98.00	0.35	-1,870.12	875.00	2,625.00	A2	A
10112RBB9	BOSTON PROPERTIES LP	80,000.00	3.98	6.48	5.36	67,739.20 84.67	74,224.94 92.40	0.35	3,190.47	302.22	2,720.00	Baa2	BBB

Holdings

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CUSIP/Ticker	Description	Quantity	Duration	Yield to Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/Unit Cost	Market Value/Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S&P Rating
29250RAW6	ENBRIDGE ENERGY PARTNERS LP	70,000.00	0.44	4.53	5.12	75,360.60 107.66	71,566.50 100.51	0.33	-60.23	1,210.90	4,112.50	Baa2	BBB+
844741BK3	SOUTHWEST AIRLINES CO	70,000.00	2.11	2.14	4.87	81,758.60 116.80	70,857.30 100.57	0.33	-4,073.03	458.40	3,587.50	Baa1	BBB
31946MAA1	FIRST CITIZENS BANCSHARES INC (DELAWARE)	70,000.00	0.12	4.01	6.80	69,450.00 99.21	70,634.90 99.63	0.33	-154.20	892.50	2,362.50	Baa2	NA
716973AB8	PFIZER INVESTMENT ENTERPRISES PTE LTD	70,000.00	1.20	4.49	4.45	69,926.50 99.90	70,614.87 99.99	0.33	24.78	623.00	3,115.00	A2	A
95000U3D3	WELLS FARGO & CO	70,000.00	6.48	6.21	5.57	66,021.45 94.32	70,525.92 99.30	0.33	3,084.21	1,016.43	3,772.30	A1	BBB+
00774MAW5	AERCAP IRELAND CAPITAL DAC	75,000.00	3.45	2.72	5.03	76,309.50 101.75	70,426.26 93.14	0.33	-5,865.15	575.00	2,250.00	Baa1	BBB+
876030AK3	TAPESTRY INC	70,000.00	4.39	5.08	5.24	70,036.50 100.05	70,037.52 99.35	0.33	-496.65	495.83	3,570.00	Baa2	BBB
404280CG2	HSBC HOLDINGS PLC	70,000.00	0.34	2.09	5.93	69,967.10 99.95	69,590.04 99.08	0.32	-584.35	232.64	1,469.30	A3	A-
06738ECK9	BARCLAYS PLC	65,000.00	3.14	6.40	5.45	65,241.80 100.37	69,394.66 104.27	0.32	2,595.57	1,617.09	4,218.50	Baa1	BBB+
337738AR9	FISERV INC	70,000.00	3.27	4.19	4.91	70,057.90 100.08	69,333.17 97.65	0.32	-1,671.56	980.00	2,940.00	Baa2	BBB
172967PA3	CITIGROUP INC	65,000.00	6.09	5.60	5.58	68,051.10 104.69	69,099.11 105.02	0.32	522.74	837.74	4,075.50	A3	BBB+
29250NBY0	ENBRIDGE INC	65,000.00	4.72	6.21	5.20	64,955.70 99.93	69,059.90 104.94	0.32	3,246.15	850.78	4,030.00	Baa2	BBB+
172967LD1	CITIGROUP INC	70,000.00	1.84	4.08	5.23	67,987.50 97.12	68,998.51 98.34	0.32	475.81	158.72	2,720.90	A3	BBB+
29365TAG9	ENTERGY TEXAS INC	70,000.00	3.69	3.45	4.81	73,101.70 104.43	68,807.59 96.95	0.32	-3,521.46	941.11	2,800.00	A3	A
654106AJ2	NIKE INC	70,000.00	2.03	2.57	4.44	70,767.90 101.10	68,257.76 96.56	0.32	-2,642.93	663.06	1,925.00	A1	AA-
74340XCG4	PROLOGIS LP	65,000.00	3.03	5.02	4.71	64,579.10 99.35	65,729.84 100.50	0.31	622.48	404.90	3,168.75	A3	A
718172CN7	PHILIP MORRIS INTERNATIONAL INC	65,000.00	0.24	1.60	4.42	64,682.80 99.51	64,771.85 99.27	0.30	-455.74	243.75	975.00	A2	A-

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CUSIP/Ticker	Description	Quantity	Duration	Yield to Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/Unit Cost	Market Value/Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S&P Rating
126650DU1	CVS HEALTH CORP	65,000.00	6.30	5.27	5.69	64,884.95 99.82	64,697.63 97.20	0.30	-1,721.95	1,516.67	3,412.50	Baa3	BBB
571903AY9	MARRIOTT INTERNATIONAL INC	65,000.00	2.90	2.80	4.82	70,025.80 107.73	64,189.45 97.58	0.30	-3,770.75	765.56	2,600.00	Baa2	BBB
74762EAF9	QUANTA SERVICES INC	70,000.00	5.06	2.90	5.17	70,014.30 100.02	62,938.52 88.95	0.29	-7,744.30	676.67	2,030.00	Baa3	BBB-
91324PCV2	UNITEDHEALTH GROUP INC	60,000.00	1.08	2.87	4.42	60,858.60 101.43	59,843.35 98.57	0.28	-1,012.92	702.67	1,860.00	A2	A+
670346AR6	NUCOR CORP	60,000.00	0.32	2.03	4.70	59,908.80 99.85	59,665.40 99.11	0.28	-528.35	200.00	1,200.00	Baa1	A-
58013MFU3	MCDONALD'S CORP	55,000.00	3.12	4.81	4.61	54,980.75 99.97	56,560.97 100.61	0.26	350.38	1,224.67	2,640.00	Baa1	BBB+
23331ABS7	DR HORTON INC	55,000.00	7.40	5.12	5.43	54,452.75 99.01	54,509.16 96.79	0.25	-1,244.29	1,275.69	2,750.00	Baa1	BBB+
254687FV3	WALT DISNEY CO	55,000.00	0.93	1.80	4.39	54,857.55 99.74	53,709.54 97.57	0.25	-1,313.92	48.13	962.50	A2	A
37045XDL7	GENERAL MOTORS FINANCIAL COMPANY INC	55,000.00	5.67	2.72	5.53	54,904.30 99.83	46,948.81 84.98	0.22	-8,197.80	210.38	1,485.00	Baa2	BBB
031162DP2	AMGEN INC	45,000.00	2.72	5.19	4.75	44,921.70 99.83	46,474.37 101.14	0.22	565.75	959.19	2,317.50	Baa1	BBB+
23331ABP3	DR HORTON INC	50,000.00	2.59	1.44	4.69	49,856.50 99.71	46,073.13 91.73	0.21	-4,076.23	206.11	700.00	Baa1	BBB+
40414LAQ2	HEALTHPEAK OP LLC	45,000.00	1.39	3.22	4.74	45,080.55 100.18	44,129.18 97.92	0.21	-953.39	65.00	1,462.50	Baa1	BBB+
674599EK7	OCCIDENTAL PETROLEUM CORP	40,000.00	5.66	5.38	5.71	39,982.40 99.96	39,418.91 98.10	0.18	-742.09	179.17	2,150.00	Baa3	BB+
571903BB8	MARRIOTT INTERNATIONAL INC	25,000.00	3.37	2.83	4.86	28,166.25 112.66	25,010.90 99.27	0.12	-1,725.90	193.75	1,162.50	Baa2	BBB
448579AQ5	HYATT HOTELS CORP	20,000.00	1.81	5.76	4.88	19,995.00 99.98	20,332.41 101.65	0.09	331.43	3.19	1,150.00	Baa3	BBB-
Total Corporate		5,360,000.00	3.22	4.14	5.24	5,366,976.25 100.16	5,274,148.53 98.56	24.57	-78,967.85	62,224.57	218,816.10	Baa1	BBB+
Mortgage Backed													
30298DAE9	FRESB 2019-SB64 A5H	88,048.77	5.53	1.82		90,912.24 103.25	87,981.40 99.46	0.41	-10,491.99	405.45	0.00	NA	NA

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CUSIP/Ticker	Description	Quantity	Duration	Yield to Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/Unit Cost	Market Value/Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S&P Rating
3128KUS73	FH A64142	411.22	3.45	5.10	5.03	465.72 113.25	428.44 103.69	0.00	-37.84	2.06	24.67	Aaa	AA+
Total Mortgage Backed		88,460.00	5.52	1.84	5.03	91,377.96 103.30	88,002.34 99.48	0.41	-10,529.83	407.50	24.67	Aaa	AA+
US Gov													
91282CEE7	UNITED STATES TREASURY	2,125,000.00	3.86	4.03	4.32	1,955,623.06 92.03	1,986,149.71 92.66	9.25	-23,196.51	17,204.40	50,468.75	Aaa	AA+
91282CCB5	UNITED STATES TREASURY	1,805,000.00	5.82	3.42	4.42	1,571,009.60 87.04	1,537,185.62 84.81	7.16	-93,087.23	6,319.99	29,331.25	Aaa	AA+
91282CGS4	UNITED STATES TREASURY	1,200,000.00	4.59	3.92	4.36	1,182,503.13 98.54	1,174,599.94 96.65	5.47	-23,981.15	14,818.68	43,500.00	Aaa	AA+
91282CFF3	UNITED STATES TREASURY	1,080,000.00	6.57	4.21	4.47	970,924.80 89.90	975,955.03 89.09	4.55	-17,170.48	13,742.53	29,700.00	Aaa	AA+
91282CCH2	UNITED STATES TREASURY	950,000.00	3.28	2.22	4.27	899,652.94 94.70	860,799.72 90.50	4.01	-60,449.00	1,049.72	11,875.00	Aaa	AA+
91282ZS2	UNITED STATES TREASURY	715,000.00	2.27	1.75	4.20	670,155.08 93.73	657,413.28 91.86	3.06	-37,935.68	618.75	3,575.00	Aaa	AA+
91282CHB0	UNITED STATES TREASURY	530,000.00	1.23	4.53	4.22	517,164.06 97.58	530,185.41 99.25	2.47	1,975.13	4,139.71	19,212.50	Aaa	AA+
91282CDG3	UNITED STATES TREASURY	515,000.00	1.69	3.67	4.20	469,447.85 91.15	490,074.58 94.87	2.28	-4,539.49	1,488.45	5,793.75	Aaa	AA+
91282CJJ1	UNITED STATES TREASURY	395,000.00	7.12	4.33	4.52	400,105.05 101.29	398,274.50 99.86	1.86	-5,461.22	3,829.97	17,775.00	Aaa	AA+
Total US Gov	UNITED STATES TREASURY	9,315,000.00	4.30	3.59	4.34	8,636,585.56 92.90	8,547,425.59 91.98	39.83	-263,845.61	63,212.20	211,231.25	Aaa	AA+
Total Fixed Income		15,823,330.30	3.74	3.86	4.68	15,154,347.30 96.02	14,970,182.41 94.91	69.75	-352,573.58	127,668.96	479,773.98	A2	A
Cash and Equiv													
Currency													
CCYUSD		41,167.97	0.00		0.00	41,167.97 1.00	41,167.97 1.00	0.19	0.00	0.00	0.00	Aaa	AAA
Total Currency		41,167.97	0.00		0.00	41,167.97 1.00	41,167.97 1.00	0.19	0.00	0.00	0.00	Aaa	AAA

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CUSIP/Ticker	Description	Quantity	Duration	Yield to Cost (%)	Yield to Mat/Call (%)	Adjusted Total Cost/Unit Cost	Market Value/Price	Assets (%)	Unrealized Gain/Loss	Accrued	Estimated Annual Income	Moody's Rating	S&P Rating
MM Fund													
	PRINCIPAL DE-POSIT SWEEP PROGRAM	1,814,980.23	0.00			1,814,980.23 1.00	1,814,980.23 1.00	8.46	0.00	0.00	54,449.41	NA	NA
	PRINCIPAL DE-POSIT SWEEP PROGRAM	179,228.24	0.00			179,228.24 1.00	179,228.24 1.00	0.84	0.00	0.00	5,376.85	NA	NA
	PRINCIPAL DE-POSIT SWEEP PROGRAM	18,265.90	0.00			18,265.90 1.00	18,265.90 1.00	0.09	0.00	0.00	547.98	NA	NA
	MONEY MARKET FUND - USD	10,550.49				10,550.49 1.00	10,550.49 1.00	0.05	0.00	0.00	0.00	NA	NA
Total MM Fund		2,023,024.86	0.00			2,023,024.86 1.00	2,023,024.86 1.00	9.43	0.00	0.00	60,374.23	NA	NA
Total Cash and Equiv		2,064,192.83	0.00		0.00	2,064,192.83 1.00	2,064,192.83 1.00	9.62	0.00	0.00	60,374.23	Aaa	AAA
Grand Total		18,119,335.13	3.30	3.87	4.67	20,498,460.63 86.57	21,462,355.60 95.94	100.00	667,817.31	127,668.96	663,305.82	A2	A

Transactions

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Trade Date, Settle Date	Transaction Type	Description, CUSIP/Ticker	Credit Quality	Shares	Principal	Accrued Interest	Amount	Net Realized Gain/Loss
Buy								
01/14/2025 01/23/2025	Buy	MBART 2025-1 A3 58773DAD6 / MBART	Aaa/AAA	115,000.00	114,975.54	0.00	-114,975.54	0.00
01/15/2025 01/22/2025	Buy	NALT 2025-A A3 65479XAD4 / NALT	Aaa/AAA	135,000.00	134,998.03	0.00	-134,998.03	0.00
01/16/2025 01/24/2025	Buy	WELLS FARGO & CO 95000U3P6 / WFC	A1/BBB+	35,000.00	35,000.00	0.00	-35,000.00	0.00
01/21/2025 01/24/2025	Buy	WELLS FARGO & CO 95000U3P6 / WFC	A1/BBB+	40,000.00	40,095.60	0.00	-40,095.60	0.00
01/31/2025 02/03/2025	Buy	UNITED STATES TREASURY 91282CEE7 / T	Aaa/AA+	90,000.00	83,404.69	739.90	-84,144.59	0.00
01/31/2025 02/03/2025	Buy	UNITED STATES TREASURY 91282CFF3 / T	Aaa/AA+	150,000.00	133,652.34	1,927.99	-135,580.33	0.00
Buy Total				740,000.00	710,830.30	4,306.11	-715,136.41	0.00
Cash Transfer								
01/10/2025 01/10/2025	Cash Transfer	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	-100,000.00	0.00
01/15/2025 01/15/2025	Cash Transfer	(ABS paid down receivable adj.)	Aaa/AAA	0.00	0.00	0.00	8,988.11	0.00
01/21/2025 01/21/2025	Cash Transfer	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	-100,000.00	0.00
01/31/2025 01/31/2025	Cash Transfer	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	-1,000,000.00	0.00
01/31/2025 01/31/2025	Cash Transfer	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	-100,000.00	0.00
01/31/2025 01/31/2025	Cash Transfer	(Intra-Account Re-balance)	Aaa/AAA	0.00	0.00	0.00	900,000.00	0.00
01/31/2025 01/31/2025	Cash Transfer	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	1,000,000.00	0.00
01/31/2025 01/31/2025	Cash Transfer	(Intra-Account Re-balance)	Aaa/AAA	0.00	0.00	0.00	-900,000.00	0.00
Cash Transfer Total				0.00	0.00	0.00	-291,011.89	0.00
Coupon								

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Trade Date, Settle Date	Transaction Type	Description, CUSIP/Ticker	Credit Quality	Shares	Principal	Accrued Interest	Amount	Net Realized Gain/Loss
01/01/2025 01/01/2025	Coupon	FH A64142 3128KUS73 / FG	Aaa/AA+	0.00	0.00	0.00	2.07	0.00
01/01/2025 01/01/2025	Coupon	FRESB 2019-SB64 A5H 30298DAE9 / FRESB	NA/NA	0.00	0.00	0.00	402.63	0.00
01/01/2025 01/01/2025	Coupon	OCCIDENTAL PETROLEUM CORP 674599EK7 / OXY	Baa3/BB+	0.00	0.00	0.00	925.69	0.00
01/10/2025 01/10/2025	Coupon	CITIGROUP INC 172967LD1 / C	A3/BBB+	0.00	0.00	0.00	1,360.45	0.00
01/10/2025 01/10/2025	Coupon	CRVNA 2021-N2 C 14686KAD9 / CRVNA	NA/AA	0.00	0.00	0.00	15.71	0.00
01/10/2025 01/10/2025	Coupon	CRVNA 2021-N3 C 14687GAD7 / CRVNA	NA/AA	0.00	0.00	0.00	11.38	0.00
01/13/2025 01/13/2025	Coupon	WALT DISNEY CO 254687FV3 / DIS	A2/A	0.00	0.00	0.00	481.25	0.00
01/15/2025 01/15/2025	Coupon	HEALTHPEAK OP LLC 40414LAQ2 / DOC	Baa1/ BBB+	0.00	0.00	0.00	975.00	0.00
01/15/2025 01/15/2025	Coupon	NAROT 2022-B A3 65480JAC4 / NAROT	Aaa/AAA	0.00	0.00	0.00	459.87	0.00
01/15/2025 01/15/2025	Coupon	T-MOBILE USA INC 87264ACY9 / TMUS	Baa2/BBB	0.00	0.00	0.00	2,020.00	0.00
01/15/2025 01/15/2025	Coupon	HAROT 2023-2 A3 437927AC0 / HAROT	Aaa/AAA	0.00	0.00	0.00	225.96	0.00
01/15/2025 01/15/2025	Coupon	JDOT 2023-B A3 477920AC6 / JDOT	Aaa/AAA	0.00	0.00	0.00	194.25	0.00
01/15/2025 01/15/2025	Coupon	SDART 2023-6 A3 80287DAC1 / SDART	Aaa/AAA	0.00	0.00	0.00	321.21	0.00
01/15/2025 01/15/2025	Coupon	CARMX 2024-1 A3 14318WAD9 / CARMX	NA/AAA	0.00	0.00	0.00	205.00	0.00
01/15/2025 01/15/2025	Coupon	ALLYA 2024-1 A3 02008FAC8 / ALLYA	NA/AAA	0.00	0.00	0.00	296.33	0.00
01/15/2025 01/15/2025	Coupon	JDOT 2024 A3 47800RAD5 / JDOT	Aaa/AAA	0.00	0.00	0.00	124.00	0.00
01/15/2025 01/15/2025	Coupon	MBALT 2024-A A3 58770JAD6 / MBALT	Aaa/AAA	0.00	0.00	0.00	177.33	0.00
01/15/2025 01/15/2025	Coupon	CARMX 2024-3 A3 14319GAD3 / CARMX	Aaa/AAA	0.00	0.00	0.00	326.00	0.00
01/16/2025 01/16/2025	Coupon	GMCAR 2023-1 A3 38013JAD5 / GMCAR	Aaa/AAA	0.00	0.00	0.00	532.98	0.00
01/20/2025 01/20/2025	Coupon	VZMT 2024-6 A1A 92348KDE0 / VZMT	Aaa/AAA	0.00	0.00	0.00	747.13	0.00

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01/21/2025 01/21/2025	Coupon	BANK OF AMERICA CORP 06051GGR4 / BAC	A1/A-	0.00	0.00	0.00	2,694.75	0.00
01/22/2025 01/22/2025	Coupon	MORGAN STANLEY 61744YAK4 / MS	A1/A-	0.00	0.00	0.00	2,513.70	0.00
01/30/2025 01/30/2025	Coupon	HYATT HOTELS CORP 448579AQ5 / H	Baa3/ BBB-	0.00	0.00	0.00	575.00	0.00
Coupon Total				0.00	0.00	0.00	15,587.69	0.00
Custody Fee								
01/21/2025 01/21/2025	Custody Fee	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	-638.55	0.00
01/21/2025 01/21/2025	Custody Fee	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	-175.59	0.00
01/21/2025 01/21/2025	Custody Fee	US DOLLAR CCYUSD / USD	Aaa/AAA	0.00	0.00	0.00	-1,685.86	0.00
Custody Fee Total				0.00	0.00	0.00	-2,500.00	0.00
Equity Dividend								
01/02/2025 01/15/2025	Equity Dividend	REALTY INCOME REIT ORD 756109104 / O	NA/NA	0.00	0.00	0.00	190.34	0.00
01/03/2025 01/22/2025	Equity Dividend	CISCO SYSTEMS ORD 17275R102 / CSCO	NA/NA	0.00	0.00	0.00	867.60	0.00
01/06/2025 01/31/2025	Equity Dividend	JPMORGAN CHASE ORD 46625H100 / JPM	NA/NA	0.00	0.00	0.00	838.75	0.00
01/08/2025 01/29/2025	Equity Dividend	COMCAST CL A ORD 20030N101 / CMCSA	NA/NA	0.00	0.00	0.00	702.77	0.00
01/10/2025 02/03/2025	Equity Dividend	DARDEN RESTAURANTS ORD 237194105 / DRI	NA/NA	0.00	0.00	0.00	490.00	0.00
01/10/2025 02/03/2025	Equity Dividend	VERIZON COMMUNICATIONS ORD 92343V104 / VZ	NA/NA	0.00	0.00	0.00	1,525.05	0.00
01/15/2025 02/05/2025	Equity Dividend	PNC FINANCIAL SERVICES GROUP ORD 693475105 / PNC	NA/NA	0.00	0.00	0.00	1,163.20	0.00
01/15/2025 02/03/2025	Equity Dividend	FREEMPORT MCMORAN ORD 35671D857 / FCX	NA/NA	0.00	0.00	0.00	111.00	0.00
01/15/2025 02/14/2025	Equity Dividend	ABBVIE ORD 00287Y109 / ABBV	NA/NA	0.00	0.00	0.00	1,010.24	0.00
01/17/2025 01/31/2025	Equity Dividend	EOG RESOURCES ORD 26875P101 / EOG	NA/NA	0.00	0.00	0.00	757.58	0.00

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01/21/2025 02/20/2025	Equity Divi- dend	CATERPILLAR ORD 149123101 / CAT	NA/NA	0.00	0.00	0.00	362.37	0.00
01/23/2025 02/03/2025	Equity Divi- dend	CVS HEALTH ORD 126650100 / CVS	NA/NA	0.00	0.00	0.00	688.94	0.00
01/24/2025 03/07/2025	Equity Divi- dend	PFIZER ORD 717081103 / PFE	NA/NA	0.00	0.00	0.00	1,022.54	0.00
01/24/2025 02/18/2025	Equity Divi- dend	PROCTER & GAMBLE ORD 742718109 / PG	NA/NA	0.00	0.00	0.00	277.79	0.00
01/29/2025 02/14/2025	Equity Divi- dend	CLOROX ORD 189054109 / CLX	NA/NA	0.00	0.00	0.00	550.22	0.00
01/31/2025 02/11/2025	Equity Divi- dend	TEXAS INSTRUMENTS ORD 882508104 / TXN	NA/NA	0.00	0.00	0.00	446.08	0.00
01/31/2025 02/14/2025	Equity Divi- dend	MORGAN STANLEY ORD 617446448 / MS	NA/NA	0.00	0.00	0.00	510.60	0.00
01/31/2025 02/14/2025	Equity Divi- dend	ALLY FINANCIAL ORD 02005N100 / ALLY	NA/NA	0.00	0.00	0.00	501.90	0.00
Equity Dividend Total				0.00	0.00	0.00	20,170.00	0.00
Money Market Funds								
01/31/2025 01/31/2025	Money Market Funds	PRINCIPAL DEPOSIT SWEEP PROGRAM	NA/NA	0.00	0.00	0.00	471.88	0.00
01/31/2025 01/31/2025	Money Market Funds	PRINCIPAL DEPOSIT SWEEP PROGRAM	NA/NA	0.00	0.00	0.00	357.11	0.00
01/31/2025 01/31/2025	Money Market Funds	PRINCIPAL DEPOSIT SWEEP PROGRAM	NA/NA	0.00	0.00	0.00	390.16	0.00
Money Market Funds Total				0.00	0.00	0.00	2,345.51	0.00
Principal Pay- down								
01/01/2025 01/01/2025	Principal Pay- down	FH A64142 3128KUS73 / FG	Aaa/AA+	-2.00	-2.00	0.00	2.00	0.00
01/01/2025 01/01/2025	Principal Pay- down	FRESB 2019-SB64 A5H 30298DAE9 / FRESB	NA/NA	-114.87	-114.86	0.00	114.86	-0.01
01/10/2025 01/10/2025	Principal Pay- down	CRVNA 2021-N2 C 14686KAD9 / CRVNA	NA/AA	-752.71	-752.71	0.00	752.71	-0.00

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01/10/2025 01/10/2025	Principal Pay- down	CRVNA 2021-N3 C 14687GAD7 / CRVNA	NA/AA	-540.16	-540.15	0.00	540.15	-0.01
01/16/2025 01/16/2025	Principal Pay- down	GMCAR 2023-1 A3 38013JAD5 / GMCAR	Aaa/AAA	-7,086.51	-7,086.51	0.00	7,086.51	0.00
Principal Pay- down Total				-8,496.24	-8,496.23	0.00	8,496.23	-0.01
Sell								
01/14/2025 01/15/2025	Sell	HAROT 2022-2 A3 43815PAC3 / HAROT	NA/AAA	-38,933.93	-38,800.09	-108.92	38,909.01	-139.16
01/14/2025 01/15/2025	Sell	NAROT 2022-B A3 65480JAC4 / NAROT	Aaa/AAA	-114,742.77	-114,644.16	0.00	114,644.16	-119.52
01/15/2025 01/16/2025	Sell	UNITED STATES TREASURY 91282CDG3 / T	Aaa/AA+	-135,000.00	-127,727.93	-323.05	128,050.98	-7,022.68
01/16/2025 01/17/2025	Sell	UNITED STATES TREASURY 91282CGS4 / T	Aaa/AA+	-35,000.00	-33,699.80	-379.93	34,079.73	-1,540.64
01/21/2025 01/22/2025	Sell	UNITED STATES TREASURY 91282CGS4 / T	Aaa/AA+	-40,000.00	-38,551.56	-454.12	39,005.68	-1,722.56
01/29/2025 01/30/2025	Sell	BANK OF AMERICA ORD 060505104 / BAC	NA/NA	-549.00	-25,629.07	0.00	25,629.07	9,413.82
01/29/2025 01/30/2025	Sell	CISCO SYSTEMS ORD 17275R102 / CSCO	NA/NA	-427.00	-25,503.57	0.00	25,503.57	7,000.18
01/29/2025 01/30/2025	Sell	DARDEN RESTAURANTS ORD 237194105 / DRI	NA/NA	-68.00	-13,183.87	0.00	13,183.87	2,129.07
01/29/2025 01/30/2025	Sell	INTERNATIONAL BUSINESS MACHINES ORD 459200101 / IBM	NA/NA	-59.00	-13,270.99	0.00	13,270.99	1,902.78
01/29/2025 01/30/2025	Sell	JPMORGAN CHASE ORD 46625H100 / JPM	NA/NA	-139.00	-36,987.20	0.00	36,987.20	21,687.96
01/29/2025 01/30/2025	Sell	JOHNSON & JOHNSON ORD 478160104 / JNJ	NA/NA	-144.00	-21,744.83	0.00	21,744.83	7,890.17
01/29/2025 01/30/2025	Sell	PNC FINANCIAL SERVICES GROUP ORD 693475105 / PNC	NA/NA	-143.00	-29,048.50	0.00	29,048.50	6,742.19
01/29/2025 01/30/2025	Sell	STARBUCKS ORD 855244109 / SBUX	NA/NA	-104.00	-11,364.88	0.00	11,364.88	1,014.10
01/29/2025 01/30/2025	Sell	WELLS FARGO ORD 949746101 / WFC	NA/NA	-299.00	-23,341.29	0.00	23,341.29	10,698.73
01/29/2025 01/30/2025	Sell	BAXTER INTERNATIONAL ORD 071813109 / BAX	NA/NA	-476.00	-15,589.32	0.00	15,589.32	-2,986.58

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01/29/2025 01/30/2025	Sell	PFIZER ORD 717081103 / PFE	NA/NA	-468.00	-12,431.41	0.00	12,431.41	-3,467.59
01/29/2025 01/30/2025	Sell	NORTHROP GRUMMAN ORD 666807102 / NOC	NA/NA	-34.00	-16,380.74	0.00	16,380.74	3,908.31
01/29/2025 01/30/2025	Sell	SNAP ON ORD 833034101 / SNA	NA/NA	-45.00	-15,926.63	0.00	15,926.63	6,164.91
01/29/2025 01/30/2025	Sell	EOG RESOURCES ORD 26875P101 / EOG	NA/NA	-152.00	-19,758.43	0.00	19,758.43	13,022.72
01/29/2025 01/30/2025	Sell	FORD MOTOR ORD 345370860 / F	NA/NA	-840.00	-8,516.94	0.00	8,516.94	-1,797.00
01/29/2025 01/30/2025	Sell	TYSON FOODS CL A ORD 902494103 / TSN	NA/NA	-239.00	-13,521.45	0.00	13,521.45	-805.21
01/29/2025 01/30/2025	Sell	ASTRAZENECA ADR REP 0.5 ORD 046353108 / AZN	NA/NA	-140.00	-9,771.92	0.00	9,771.92	1,534.66
01/29/2025 01/30/2025	Sell	DICKS SPORTING ORD 253393102 / DKS	NA/NA	-43.00	-10,555.01	0.00	10,555.01	4,266.17
01/29/2025 01/30/2025	Sell	EASTMAN CHEMICAL ORD 277432100 / EMN	NA/NA	-177.00	-16,398.13	0.00	16,398.13	-440.38
01/29/2025 01/30/2025	Sell	COMERICA ORD 200340107 / CMA	NA/NA	-180.00	-11,738.17	0.00	11,738.17	1,036.94
01/29/2025 01/30/2025	Sell	AMGEN ORD 031162100 / AMGN	NA/NA	-55.00	-15,372.45	0.00	15,372.45	111.35
01/29/2025 01/30/2025	Sell	MICROSOFT ORD 594918104 / MSFT	NA/NA	-34.00	-15,022.82	0.00	15,022.82	5,567.08
01/29/2025 01/30/2025	Sell	WALMART ORD 931142103 / WMT	NA/NA	-176.00	-17,148.31	0.00	17,148.31	12,019.32
01/29/2025 01/30/2025	Sell	CHEVRON ORD 166764100 / CVX	NA/NA	-141.00	-21,901.24	0.00	21,901.24	8,675.26
01/29/2025 01/30/2025	Sell	FREEPORT MCMORAN ORD 35671D857 / FCX	NA/NA	-150.00	-5,420.84	0.00	5,420.84	-990.15
01/29/2025 01/30/2025	Sell	FEDEX ORD 31428X106 / FDX	NA/NA	-45.00	-12,393.55	0.00	12,393.55	2,675.93
01/29/2025 01/30/2025	Sell	TEXAS INSTRUMENTS ORD 882508104 / TXN	NA/NA	-80.00	-14,402.79	0.00	14,402.79	625.07
01/29/2025 01/30/2025	Sell	CATERPILLAR ORD 149123101 / CAT	NA/NA	-50.00	-19,748.95	0.00	19,748.95	13,011.74
01/29/2025 01/30/2025	Sell	COMCAST CL A ORD 20030N101 / CMCSA	NA/NA	-446.00	-16,665.61	0.00	16,665.61	1,006.15
01/29/2025 01/30/2025	Sell	HARTFORD FINANCIAL SERVICES GRUP ORD 416515104 / HIG	NA/NA	-110.00	-12,517.16	0.00	12,517.16	3,731.97

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01/29/2025 01/30/2025	Sell	PROCTER & GAMBLE ORD 742718109 / PG	NA/NA	-54.00	-8,995.06	0.00	8,995.06	4,585.42
01/29/2025 01/30/2025	Sell	ENTERGY ORD 29364G103 / ETR	NA/NA	-201.00	-16,017.08	0.00	16,017.08	4,385.57
01/29/2025 01/30/2025	Sell	NRG ENERGY ORD 629377508 / NRG	NA/NA	-118.00	-11,745.15	0.00	11,745.15	7,338.33
01/29/2025 01/30/2025	Sell	TIMKEN ORD 887389104 / TKR	NA/NA	-122.00	-9,324.30	0.00	9,324.30	-431.15
01/29/2025 01/30/2025	Sell	QUALCOMM ORD 747525103 / QCOM	NA/NA	-64.00	-10,909.58	0.00	10,909.58	2,775.93
01/29/2025 01/30/2025	Sell	CVS HEALTH ORD 126650100 / CVS	NA/NA	-204.00	-11,640.91	0.00	11,640.91	787.04
01/29/2025 01/30/2025	Sell	INTERPUBLIC GROUP OF COMPANIES ORD 460690100 / IPG	NA/NA	-405.00	-11,696.31	0.00	11,696.31	-1,965.11
01/29/2025 01/30/2025	Sell	T ROWE PRICE GROUP ORD 74144T108 / TROW	NA/NA	-130.00	-14,829.88	0.00	14,829.88	1,328.05
01/29/2025 01/30/2025	Sell	H&R BLOCK ORD 093671105 / HRB	NA/NA	-217.00	-11,778.26	0.00	11,778.26	4,433.83
01/29/2025 01/30/2025	Sell	CLOROX ORD 189054109 / CLX	NA/NA	-89.00	-14,054.48	0.00	14,054.48	2,516.96
01/29/2025 01/30/2025	Sell	FIRSTENERGY ORD 337932107 / FE	NA/NA	-310.00	-12,287.06	0.00	12,287.06	353.52
01/29/2025 01/30/2025	Sell	METLIFE ORD 59156R108 / MET	NA/NA	-324.00	-28,140.65	0.00	28,140.65	14,022.35
01/29/2025 01/30/2025	Sell	TARGET ORD 87612E106 / TGT	NA/NA	-137.00	-19,253.18	0.00	19,253.18	6,037.26
01/29/2025 01/30/2025	Sell	INTERNATIONAL FLAVORS & FRAGRANS ORD 459506101 / IFF	NA/NA	-231.00	-19,918.27	0.00	19,918.27	-4,405.71
01/29/2025 01/30/2025	Sell	ALTRIA GROUP ORD 02209S103 / MO	NA/NA	-176.00	-9,256.85	0.00	9,256.85	2,663.57
01/29/2025 01/30/2025	Sell	MORGAN STANLEY ORD 617446448 / MS	NA/NA	-135.00	-18,696.04	0.00	18,696.04	13,531.25
01/29/2025 01/30/2025	Sell	VERIZON COMMUNICATIONS ORD 92343V104 / VZ	NA/NA	-453.00	-18,200.76	0.00	18,200.76	-303.52
01/29/2025 01/30/2025	Sell	REALTY INCOME REIT ORD 756109104 / O	NA/NA	-141.00	-7,606.14	0.00	7,606.14	-1,544.13
01/29/2025 01/30/2025	Sell	PHILLIPS 66 ORD 718546104 / PSX	NA/NA	-114.00	-13,918.31	0.00	13,918.31	5,704.12
01/29/2025 01/30/2025	Sell	DIAMONDBACK ENERGY ORD 25278X109 / FANG	NA/NA	-84.00	-14,290.52	0.00	14,290.52	11,502.67

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01/29/2025 01/30/2025	Sell	EATON ORD G29183103 / ETN	NA/NA	-65.00	-20,529.06	0.00	20,529.06	15,373.45
01/29/2025 01/30/2025	Sell	ABBVIE ORD 00287Y109 / ABBV	NA/NA	-121.00	-21,162.99	0.00	21,162.99	12,169.17
01/29/2025 01/30/2025	Sell	REXFORD INDUSTRIAL REALTY REIT ORD 76169C100 / REXR	NA/NA	-154.00	-6,166.52	0.00	6,166.52	-2,684.57
01/29/2025 01/30/2025	Sell	ALLY FINANCIAL ORD 02005N100 / ALLY	NA/NA	-410.00	-15,866.35	0.00	15,866.35	-807.82
01/29/2025 01/30/2025	Sell	CROWN CASTLE ORD 22822V101 / CCI	NA/NA	-92.00	-8,082.89	0.00	8,082.89	-5,305.81
01/29/2025 01/30/2025	Sell	IRON MOUNTAIN ORD 46284V101 / IRM	NA/NA	-156.00	-15,521.33	0.00	15,521.33	11,616.84
01/29/2025 01/30/2025	Sell	MEDTRONIC ORD G5960L103 / MDT	NA/NA	-223.00	-20,553.75	0.00	20,553.75	-5,790.08
01/29/2025 01/30/2025	Sell	BROADCOM ORD 11135F101 / AVGO	NA/NA	-90.00	-18,415.28	0.00	18,415.28	15,938.11
01/29/2025 01/30/2025	Sell	EVERGY ORD 30034W106 / EVRG	NA/NA	-170.00	-10,698.11	0.00	10,698.11	-101.89
01/29/2025 01/30/2025	Sell	TRUIST FINANCIAL ORD 89832Q109 / TFC	NA/NA	-412.00	-19,482.23	0.00	19,482.23	-2,537.34
01/29/2025 01/30/2025	Sell	RTX ORD 75513E101 / RTX	NA/NA	-174.00	-21,866.67	0.00	21,866.67	10,541.31
01/29/2025 01/30/2025	Sell	BATH AND BODY WORKS ORD 070830104 / BBWI	NA/NA	-288.00	-10,842.34	0.00	10,842.34	-3,640.35
01/29/2025 01/30/2025	Sell	GSK ADR REP 2 ORD 37733W204 / GSK	NA/NA	-317.00	-11,081.03	0.00	11,081.03	-1,179.33
01/29/2025 01/30/2025	Sell	ANNALY CAPITAL MANAGEMENT REIT ORD 035710839 / NLY	NA/NA	-380.00	-7,469.79	0.00	7,469.79	356.30
01/29/2025 01/30/2025	Sell	BLACKROCK ORD 09290D101 / BLK	NA/NA	-11.00	-11,621.57	0.00	11,621.57	5,498.84
01/29/2025 01/30/2025	Sell	UNITEDHEALTH GROUP INC 91324PCV2 / UNH	A2/A	-10,000.00	-9,856.90	-116.25	9,973.15	-168.83
01/29/2025 01/30/2025	Sell	DUKE ENERGY CORP 26441CAS4 / DUK	Baa2/BBB	-10,000.00	-9,700.80	-109.68	9,810.48	-95.61
01/29/2025 01/30/2025	Sell	BANK OF AMERICA CORP 06051GGR4 / BAC	A1/A-	-10,000.00	-9,703.00	-8.98	9,711.98	-691.46
01/29/2025 01/30/2025	Sell	FISERV INC 337738AR9 / FI	Baa2/BBB	-10,000.00	-9,764.20	-138.83	9,903.03	-241.27
01/29/2025 01/30/2025	Sell	ENTERGY TEXAS INC 29365TAG9 / ETR	A3/A-	-10,000.00	-9,687.50	-133.33	9,820.83	-511.04

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01/29/2025 01/30/2025	Sell	BOSTON PROPERTIES LP 10112RBB9 / BXP	Baa2/BBB	-10,000.00	-9,231.50	-36.83	9,268.33	391.24
01/29/2025 01/30/2025	Sell	HEALTHPEAK OP LLC 40414LAQ2 / DOC	Baa1/BBB+	-15,000.00	-14,691.60	-20.31	14,711.91	-314.28
01/29/2025 01/30/2025	Sell	WELLS FARGO & CO 95000U2N2 / WFC	A1/BBB+	-10,000.00	-9,931.20	-54.70	9,985.90	-91.93
01/29/2025 01/30/2025	Sell	HSBC HOLDINGS PLC 404280CG2 / HSBC	A3/A-	-10,000.00	-9,908.30	-32.65	9,940.95	-83.38
01/29/2025 01/30/2025	Sell	UNITED STATES TREASURY 912828ZS2 / T	Aaa/AA+	-50,000.00	-45,890.63	-41.90	45,932.53	-3,481.67
01/29/2025 01/30/2025	Sell	SOUTHWEST AIRLINES CO 844741BK3 / LUV	Baa1/BBB	-10,000.00	-10,055.50	-64.06	10,119.56	-592.18
01/29/2025 01/30/2025	Sell	MAGNA INTERNATIONAL INC 559222AV6 / MGCN	A3/A-	-10,000.00	-8,813.60	-30.63	8,844.23	-1,234.88
01/29/2025 01/30/2025	Sell	QUANTA SERVICES INC 74762EAF9 / PWR	Baa3/BBB-	-10,000.00	-8,893.40	-95.86	8,989.26	-1,184.84
01/29/2025 01/30/2025	Sell	DR HORTON INC 23331ABP3 / DHI	Baa1/BBB+	-60,000.00	-55,015.80	-245.00	55,260.80	-4,915.96
01/29/2025 01/30/2025	Sell	DEUTSCHE BANK AG (NEW YORK BRANCH) 251526CE7 / DB	Baa1/BBB	-10,000.00	-9,769.40	-39.03	9,808.43	-252.78
01/29/2025 01/30/2025	Sell	BOEING CO 097023DG7 / BA	Baa3/BBB-	-10,000.00	-9,724.70	-107.36	9,832.06	-275.30
01/29/2025 01/30/2025	Sell	GOLDMAN SACHS GROUP INC 38141GXS8 / GS	A2/BBB+	-10,000.00	-9,976.20	-39.90	10,016.10	27.07
01/29/2025 01/30/2025	Sell	UNITED STATES TREASURY 91282CCB5 / T	Aaa/AA+	-100,000.00	-84,753.91	-341.16	85,095.07	-9,176.45
01/29/2025 01/30/2025	Sell	GENERAL MOTORS FINANCIAL COMPANY INC 37045XDL7 / GM	Baa2/BBB	-10,000.00	-8,505.60	-37.50	8,543.10	-1,482.80
01/29/2025 01/30/2025	Sell	UNITED STATES TREASURY 91282CCH2 / T	Aaa/AA+	-30,000.00	-27,130.08	-31.08	27,161.16	-2,534.05
01/29/2025 01/30/2025	Sell	REGIONS FINANCIAL CORP 7591EPAT7 / RF	Baa1/BBB+	-10,000.00	-8,968.30	-84.00	9,052.30	-1,018.41
01/29/2025 01/30/2025	Sell	AERCAP IRELAND CAPITAL DAC 00774MAW5 / AER	Baa1/BBB+	-15,000.00	-13,960.05	-113.75	14,073.80	-1,183.44
01/29/2025 01/30/2025	Sell	UNITED STATES TREASURY 91282CDG3 / T	Aaa/AA+	-50,000.00	-47,416.02	-141.40	47,557.42	-2,483.12
01/29/2025 01/30/2025	Sell	UNITED STATES TREASURY 91282CFF3 / T	Aaa/AA+	-100,000.00	-89,046.88	-1,255.43	90,302.31	-4,585.91
01/29/2025 01/30/2025	Sell	CITIGROUP INC 172967PA3 / C	A3/BBB+	-10,000.00	-10,496.10	-127.14	10,623.24	74.53

Transactions

January 31, 2025

Trade Date, Settle Date	Transaction Type	Description, CUSIP/Ticker	Credit Quality	Shares	Principal	Accrued Interest	Amount	Net Realized Gain/Loss
01/29/2025 01/30/2025	Sell	CVS HEALTH CORP 126650DU1 / CVS	Baa3/ BBB-	-10,000.00	-9,715.40	-231.88	9,947.28	-269.66
01/29/2025 01/30/2025	Sell	BROWN-FORMAN CORP 115637AU4 / BFB	A1/A-	-50,000.00	-48,710.50	-692.71	49,403.21	-1,165.39
01/29/2025 01/30/2025	Sell	UNITED STATES TREASURY 91282CGS4 / T	Aaa/AA+	-60,000.00	-57,946.88	-728.98	58,675.86	-2,462.70
01/29/2025 01/30/2025	Sell	WELLS FARGO & CO 95000U3D3 / WFC	A1/BBB+	-10,000.00	-9,919.40	-143.71	10,063.11	-174.79
01/29/2025 01/30/2025	Sell	PNC FINANCIAL SERVICES GROUP INC 693475BR5 / PNC	A3/A-	-10,000.00	-10,202.80	-74.43	10,277.23	134.16
01/29/2025 01/30/2025	Sell	PROLOGIS LP 74340XCG4 / PLD	A3/A-	-10,000.00	-10,043.60	-60.94	10,104.54	86.86
01/29/2025 01/30/2025	Sell	BAT INTERNATIONAL FINANCE PLC 05530QAQ3 / BATSLN	Baa1/ BBB+	-10,000.00	-10,316.00	-293.26	10,609.26	316.00
01/29/2025 01/30/2025	Sell	BARCLAYS PLC 06738ECK9 / BACR	Baa1/ BBB+	-10,000.00	-10,432.70	-246.98	10,679.68	404.66
01/29/2025 01/30/2025	Sell	AMERICAN EXPRESS CO 025816DN6 / AXP	A2/A-	-5,000.00	-5,348.55	-81.11	5,429.66	341.75
01/29/2025 01/30/2025	Sell	ENBRIDGE INC 29250NBY0 / ENBCN	Baa2/BBB	-10,000.00	-10,509.50	-129.17	10,638.67	467.41
01/29/2025 01/30/2025	Sell	UNITED STATES TREASURY 91282CJJ1 / T	Aaa/AA+	-60,000.00	-59,929.69	-566.85	60,496.54	-1,451.01
01/29/2025 01/30/2025	Sell	TAPESTRY INC 876030AK3 / TPR	Baa2/BBB	-10,000.00	-9,939.80	-69.42	10,009.22	-75.22
01/31/2025 02/03/2025	Sell	UNITED STATES TREASURY 91282CHB0 / T	Aaa/AA+	-230,000.00	-228,310.94	-1,842.54	230,153.48	-457.64
Sell Total				-1,531,461.70	-2,456,540.24	-10,369.33	2,466,909.57	207,357.00
Grand Total				-894,957.94	-1,845,185.27	-7,206.87	1,587,704.06	207,155.86

We recommend comparing the information reflected in the account statement received from your custodian with the information reflected in this portfolio report. If you did not receive a separate statement from your custodial firm, or if you notice a discrepancy between this portfolio report and your custodial statement, please contact our Operations Department at 202-839-4910. Past performance is not necessarily indicative of future results. Gross of fees returns are presented after trading expenses and before management fees. Net of fees returns are presented after trading expenses and management fees. Fees are calculated separately for each portfolio, and therefore, performance may differ from one portfolio to another. Refer to your fee schedule for additional detail. Book value is calculated using the cost basis method established when the account was opened (FIFO, LIFO, average, etc). Benchmark returns presented are provided to represent the investment environment existing during the time periods shown. The benchmarks are unmanaged, unavailable for direct investment and do not include any management fees or other expenses. Periods shorter than 12 months are not annualized. The investments in the portfolio are subject to your specific objectives, limitations and restrictions as communicated. Please notify us if your financial situation or investment objectives have changed.