

FL SAFE SUMMARY

- Florida Surplus Asset Fund Trust (“FL SAFE”) is a local government investment pool that serves the cash management needs of governments in Florida. FL SAFE seeks to provide competitive yields consistent with the preservation of capital and daily liquidity. FL SAFE is organized pursuant to Florida Statutes 163.01, is an authorized investment under 218.415, and invests according to the provisions of its Permitted Investments as listed in the Indenture of Trust.
- FL SAFE is authorized to invest in approved financial institutions and securities of the United States Treasury, United States Agencies, Primary Dealer Repurchase Agreements, highly rated commercial paper and other approved investment types. Asset allocation will be in full conformance with S&P guidelines.
- FL SAFE’s investments conform to the Permitted Investments as described in the Information Statement.
- FL SAFE Stable NAV Fund is rated AAAM by the Standard & Poor’s Corporation.
- The weighted average maturity of FL SAFE Stable NAV Fund’s portfolio shall not exceed 60 days; the weighted average life shall not exceed 120 days.
- FL SAFE Stable NAV Fund seeks, but does not guarantee, to maintain a constant net asset value at \$1.00 per share. Please see the Indenture of Trust for more information on the investment objectives of FL SAFE Stable NAV Fund.
- FL SAFE Variable NAV Fund is rated AAAs / S1 by the Standard & Poor’s Corporation.
- FL SAFE Variable NAV Fund invests in high quality fixed income invests and targets an average maturity of about 1 year.
- The Investment Advisor is Prudent Man Advisors, LLC.
- The Administrator is Florida Management and Administrative Services, LLC.

SUMMARY

December 31, 2023

FL Safe Stable NAV Fund	\$1,263,085,523
FL Safe Variable NAV Fund	\$68,096,821
Term Series	\$65,500,000
Total FLS Assets	\$1,396,682,344
FIIP	\$230,034,848
Total Combined Assets	\$1,626,717,192

	FL SAFE Stable NAV Fund	FL SAFE Variable NAV Fund
30-Day Net Yield	5.40%	4.28%
Net Market Yield	N/A	4.78%
Expense Ratio *	0.17%	0.31%
Weighted Average Maturity (days)	37.60	N/A
Weighted Average Life (days)	49.42	N/A
Net Asset Value Per Share	\$1.00	\$11.128

Note: The information contained herein is unaudited. Audited financial statements will be completed annually.

* Net expense ratio after waivers.

**FL SAFE STABLE NAV FUND
FINANCIAL STATEMENTS**

STATEMENT OF NET ASSETS

	For the Period Ending				Year-to-Date
	03/31/23	06/30/23	09/30/23	12/31/23	
Assets					
Investments in securities	\$ 1,093,389,737	\$ 969,167,554	\$ 998,968,234	\$ 1,265,504,203	
Cash and cash equivalents	-	-	-	-	
Other assets	6,394,711	6,977,280	6,272,860	8,015,045	
Prepaid Expenses	13,808	22,830	14,780	29,370	
Total Assets	\$ 1,099,798,256	\$ 976,167,664	\$ 1,005,255,874	\$ 1,273,548,618	
Liabilities					
Accrued expenses	\$ 192,361	\$ 182,901	\$ 167,882	\$ 223,651	
Payable for Investments Purchased	-	-	1,500,000	10,239,444	
Net assets applicable to shares outstanding	\$1,099,605,895	\$975,984,763	\$1,003,587,992	\$1,263,085,523	

STATEMENT OF OPERATIONS

Income					
Gross Investment Income - Portfolio	\$ 10,800,888	\$ 13,059,429	\$ 13,884,249	\$ 16,222,295	\$ 53,966,861
FIIP Fees	6,970	11,094	7,308	11,092	36,464
Total Income	\$ 10,807,858	\$ 13,070,523	\$ 13,891,557	\$ 16,233,387	\$ 54,003,325
Expenses					
Administration Fees	121,202	108,890	87,482	121,687	439,261
Waiver -- Administration Fees	(98,702)	(86,390)	(64,982)	(81,885)	(331,959)
Audit Fees	10,856	3,708	2,660	6,370	23,594
Board of Trustees Expense	-	-	-	-	-
Cash Management Fees	4,784	4,678	2,348	21,100	32,910
Custody Fees	7,360	21,680	19,880	100	49,020
Investment Advisory Fees	140,275	151,916	152,688	173,604	618,483
Waiver -- Investment Advisory Fees	(31,507)	(31,435)	(31,165)	(29,630)	(123,737)
Legal Fees	-	-	3,800	5,550	9,350
Liability Insurance Expense	6,900	6,825	5,775	4,550	24,050
Operations Manager Fees	260,511	282,129	283,564	322,407	1,148,611
Waiver -- Operations Manager Fees	(56,712)	(56,096)	(56,096)	(53,795)	(222,699)
Ratings Expense	2,300	2,275	2,275	2,275	9,125
Miscellaneous Expenses	-	-	1,035	-	1,035
Total Expenses	\$ 367,267	\$ 408,180	\$ 409,264	\$ 492,333	\$ 1,677,044
Net Investment Income	\$ 10,440,591	\$ 12,662,343	\$ 13,482,293	\$ 15,741,054	\$ 52,326,281

STATEMENT OF CHANGES IN NET ASSETS

Shares Purchased	\$ 445,616,674	\$ 151,071,699	\$ 150,953,016	\$ 662,459,577	\$ 1,410,100,966
Shares Redeemed	(138,946,514)	(287,355,174)	(136,832,080)	(418,703,100)	(981,836,868)
Net Change in Share Transactions	\$ 306,670,160	\$ (136,283,475)	\$ 14,120,936	\$ 243,756,477	\$ 428,264,098
Investment activities:					
Net Investment Income	10,440,591	12,662,343	13,482,293	15,741,054	52,326,281
Net increase in net assets from share operations	10,440,591	12,662,343	13,482,293	15,741,054	52,326,281
Distributions to participants from net investment income	(10,440,591)	(12,662,343)	(13,482,293)	(15,741,054)	(52,326,281)
Net Change in Assets	317,110,751	(123,621,132)	27,603,229	259,497,531	480,590,379
Net Assets at Beginning of Period	782,495,144	1,099,605,895	975,984,763	1,003,587,992	782,495,144
Net Assets at End of Period	\$ 1,099,605,895	\$ 975,984,763	\$ 1,003,587,992	\$ 1,263,085,523	\$ 1,263,085,523

**FL SAFE VARIABLE NAV FUND
FINANCIAL STATEMENTS**

STATEMENT OF NET ASSETS

	For the Period Ending				Year-to-Date
	03/31/23	06/30/23	09/30/23	12/31/23	
Assets					
Investments in securities	\$ 65,539,999	\$ 66,023,119	\$ 66,585,208	\$ 67,778,656	
Cash and cash equivalents	-	-	-	-	
Receivable for Investments	151,636	150,509	298,698	340,435	
Other assets	-	-	-	-	
Prepaid Expenses	7,551	4,416	1,371	136	
Total Assets	\$ 65,699,186	\$ 66,178,044	\$ 66,885,277	\$ 68,119,227	
Liabilities					
Accrued expenses	\$ 15,591	\$ 22,802	\$ 21,688	\$ 23,333	
Payable for Investments Purchased	-	-	-	-	
Net assets applicable to shares outstanding	\$ 65,683,595	\$ 66,155,242	\$ 66,863,589	\$ 68,095,894	

STATEMENT OF OPERATIONS

Gross Investment Income	\$ 445,273	\$ 546,839	\$ 657,376	\$ 761,756	\$ 2,411,244
Expenses					
Administration Fees	18,357	15,721	15,885	15,995	65,958
Waiver -- Administration Fees	(15,604)	(8,878)	(8,385)	(8,495)	(41,362)
Audit Fees	368	364	826	1,365	2,923
Board of Trustees Expense	-	-	-	-	-
Custody Fees	9,492	5,478	6,335	6,825	28,130
Investment Advisory Fees	16,463	16,440	16,587	16,801	66,291
Waiver -- Investment Advisory Fees	(10,508)	(1,262)	-	-	(11,770)
Legal Fees	920	310	-	-	1,230
Liability Insurance Expense	920	755	455	455	2,585
Operations Manager Fees	16,463	16,440	16,587	16,801	66,291
Waiver -- Operations Manager Fees	(10,508)	(1,262)	-	-	(11,770)
Ratings Expense	3,680	3,640	2,590	1,365	11,275
Miscellaneous Expenses	-	-	-	-	-
Total Expenses	\$ 30,043	\$ 47,746	\$ 50,880	\$ 51,112	\$ 179,781
Net Investment Income	\$ 415,230	\$ 499,093	\$ 606,496	\$ 710,644	\$ 2,231,463

STATEMENT OF CHANGES IN NET ASSETS

Shares Purchased	\$ -	\$ -	\$ 1,096,505	\$ -	\$ 1,096,505
Shares Redeemed	-	-	(1,096,505)	(699)	(1,097,204)
Net Change in Share Transactions	\$ -	\$ -	\$ -	\$ (699)	\$ (699)
Investment activities:					
Net Investment Income	415,230	499,093	606,496	710,644	2,231,463
Realized and Unrealized Gain/Loss	318,006	(27,446)	101,851	522,360	914,771
Net increase (decrease) in net assets from share operation	733,236	471,647	708,347	1,233,004	3,146,234
Net Change in Assets	733,236	471,647	708,347	1,232,305	3,145,535
Net Assets at Beginning of Period	64,950,359	65,683,595	66,155,242	66,863,589	64,950,359
Net Assets at End of Period	\$ 65,683,595	\$ 66,155,242	\$ 66,863,589	\$ 68,095,894	\$ 68,095,894
Shares Outstanding at End of Period	6,119,475.299	6,119,475.299	6,119,475.299	6,119,412.347	
NAV per share at End of Period	\$10.734	\$10.811	\$10.926	\$11.128	

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Fund Portfolio Analysis
 Schedule of Current Positions .
 Based on Current Data & Mfact date of 12/29/2023
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All Money Values and Prices are Converted to Base Currency

Qty or Principal/ Original Face	Description/ Ticker	Original Cost	Amortized Cost	Current Price	Current Value	Unrealized Gain or Loss	Est. Annual Income	Current Yield	Yld to Mat (*Call)	% of Tot. Portfolio	% of Tot. Assets	% of Net Assets
21,361,112.740	Amerant Bank, MA FDIC ICS - Demand 70025	21,361,112.74	21,361,112.74	100.000000	21,361,112.74	0.00	1,191,950.09	5.580	5.56	1.69	1.68	1.70
20,266,142.750	Amerant Bank, MA FDIC ICS - Savings 70030	20,266,142.75	20,266,142.75	100.000000	20,266,142.75	0.00	1,130,850.77	5.580	5.56	1.60	1.59	1.61
2,500,000.000	Atlantic Asset Secur 0% due 1/ 4/24 04821TA4	2,418,144.44	2,498,841.67	99.910800	2,497,770.00	-1,071.67	142,389.68	5.701	6.43	0.20	0.20	0.20
2,500,000.000	Atlantic Asset Secur 0% due 2/ 9/24 04821TB9	2,400,694.44	2,485,916.67	99.370300	2,484,257.50	-1,659.17	133,023.16	5.355	5.70	0.20	0.20	0.20
2,500,000.000	Atlantic Asset Secur 0% due 3/ 1/24 04821TC1	2,425,333.33	2,476,666.67	99.052300	2,476,307.50	-359.17	144,226.94	5.824	5.56	0.20	0.19	0.20
195,250.200	Banc of California FDIC ICS 71000	195,250.20	195,250.20	100.000000	195,250.20	0.00	10,875.44	5.570	5.55	0.02	0.02	0.02
1,500,000.000	BANK OF AMERICA Floater 07/15/2024 06050FGH	1,500,000.00	1,500,000.00	100.371500	1,505,572.50	5,572.50	90,450.00	6.008	5.35	0.12	0.12	0.12
5,000,000.000	Bank of America NA CDFR 09/13/24 06050FGU	5,008,942.07	5,008,385.24	100.543800	5,027,190.00	18,804.76	302,500.00	6.017	5.28	0.40	0.39	0.40
2,000,000.000	Bank of America NA 5.92% due 06/24/2024 06051WEC	2,000,000.00	2,000,000.00	100.231500	2,004,630.00	4,630.00	118,400.00	5.906	5.44	0.16	0.16	0.16
24,953,927.480	Bank of China FDIC ICS 70000	24,953,927.48	24,953,927.48	100.000000	24,953,927.48	0.00	1,412,392.30	5.660	5.64	1.97	1.96	1.99
56,535,127.000	Bank of China FDIC ICS 70004	56,535,127.00	56,535,127.00	100.000000	56,535,127.00	0.00	3,199,888.19	5.660	5.64	4.47	4.44	4.50
2,000,000.000	Bank of Montreal CDFR Due 01/05/2024 06367D3G	2,000,000.00	2,000,000.00	99.997847	1,999,956.94	-43.06	120,000.00	6.000	6.03	0.16	0.16	0.16
3,500,000.000	Bank of Montreal CDFR 04/12/24 06367DBA	3,500,000.00	3,500,000.00	99.939459	3,497,881.06	-2,118.93	207,550.00	5.934	6.14	0.28	0.27	0.28
5,000,000.000	Bank of Montreal CDFR 04/29/24	5,000,000.00	5,000,000.00	99.875054	4,993,752.70	-6,247.30	294,000.00	5.887	6.02	0.39	0.39	0.40

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Fund Portfolio Analysis
Schedule of Current Positions
 Based on Current Data & Mfact date of 12/29/2023
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3,000,000.000	06367DBY Bank of Montreal 5.61% DUE 05/29/2024	3,000,000.00	3,000,000.00	100.051700	3,001,551.00	1,551.00	168,300.00	5.607	5.46	0.24	0.24	0.24
3,000,000.000	06367DF2 Bank of Montreal CHI 5.6% Due 01/25/2024	3,000,000.00	3,000,000.00	100.010500	3,000,315.00	315.00	168,000.00	5.599	5.33	0.24	0.24	0.24
2,000,000.000	06367D7L Bank of Nova Scotia Houston 05/31/2024	2,003,028.20	2,001,897.34	100.068532	2,001,370.64	-526.70	120,800.00	6.036	5.68	0.16	0.16	0.16
2,500,000.000	06417M2G Bank of Nova Scotia Houston 06/07/2024	2,500,000.00	2,500,000.00	100.046874	2,501,171.85	1,171.85	151,500.00	6.057	5.95	0.20	0.20	0.20
1,000,000.000	06417M2Q Bank of Nova Scotia CDFR 8/21/2024	1,000,000.00	1,000,000.00	100.018936	1,000,189.36	189.36	59,700.00	5.969	5.94	0.08	0.08	0.08
3,000,000.000	06417M3Y Bank of Nova Scotia 5.98% DUE 10/03/24	3,000,000.00	3,000,000.00	100.464100	3,013,923.00	13,923.00	179,400.00	5.952	5.34	0.24	0.24	0.24
1,000,000.000	06417M4Q Bank of Nova Scotia 5.47% Due 12/06/2024	1,000,000.00	1,000,000.00	100.251100	1,002,511.00	2,511.00	54,700.00	5.456	5.19	0.08	0.08	0.08
2,000,000.000	06417M6K Bank of Nova Scotia CDFR DUE 02/16/2024	1,997,478.00	1,999,644.13	99.986979	1,999,739.58	95.45	115,600.00	5.781	5.84	0.16	0.16	0.16
25,935,444.330	06417MT7 Bank OZK LOC BANK DEPOSIT 700890	25,935,444.33	25,935,444.33	100.000000	25,935,444.33	0.00	1,447,197.79	5.580	5.56	2.05	2.04	2.06
2,500,000.000	07260ACM BAY SQUARE FUNDING 0% due 3/21/24	2,428,982.64	2,468,611.11	98.751200	2,468,780.00	168.89	146,205.04	5.922	5.55	0.20	0.19	0.20
89,085,962.780	888502 BMO Harris Bank UNCOLL BANK DEPOSIT	89,085,962.78	89,085,962.78	100.000000	89,085,962.78	0.00	4,721,556.03	5.300	5.28	7.04	7.00	7.09
4,500,000.000	05586FQ9 BNP Paribas NY 5.92% 09/06/2024	4,500,000.00	4,500,000.00	100.366800	4,516,506.00	16,506.00	266,400.00	5.898	5.36	0.36	0.35	0.36
2,500,000.000	05586FF9 BNP Paribas NY Branc 5.94% DUE 8/1/24	2,500,000.00	2,500,000.00	100.261500	2,506,537.50	6,537.50	148,500.00	5.925	5.48	0.20	0.20	0.20
2,500,000.000	05586FF9 BNP Paribas NY Branc	2,500,000.00	2,500,000.00	99.950000	2,498,750.00	-1,250.00	130,250.00	5.213	5.57	0.20	0.20	0.20

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Fund Portfolio Analysis
 Schedule of Current Positions .
 Based on Current Data & Mfct date of 12/29/2023
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	5.21% due 2/5/2024 05586FKZ											
1,500,000.000	BNP Paribas NY Branc 5.87% DUE 07/01/2024 05586FM9	1,500,000.00	1,500,000.00	100.173200	1,502,598.00	2,598.00	88,050.00	5.860	5.52	0.12	0.12	0.12
4,000,000.000	BNP Paribas NY Branc 5.66% due 04/10/2024 05586FWR	4,000,000.00	4,000,000.00	99.997100	3,999,884.00	-116.00	226,400.00	5.660	5.60	0.32	0.31	0.32
1,500,000.000	BNP Paribas NY Branc CDFR 05/07/2024 05586FZR	1,500,000.00	1,500,000.00	100.078172	1,501,172.58	1,172.58	89,250.00	5.945	5.73	0.12	0.12	0.12
2,500,000.000	BNP Paribas NY Brnch 5.71% due 09/20/24 05593D2J	2,500,000.00	2,500,000.00	100.307500	2,507,687.50	7,687.50	142,750.00	5.692	5.26	0.20	0.20	0.20
2,500,000.000	BOFA SECURITIES 0% due 4/ 3/24 06054ND3	2,427,816.67	2,463,316.67	98.579400	2,464,485.00	1,168.33	147,345.17	5.979	5.52	0.19	0.19	0.20
2,000,000.000	BOFA SECURITIES 0% due 10/ 3/24 06054NK3	1,911,037.78	1,918,426.67	96.083100	1,921,662.00	3,235.33	117,338.79	6.106	5.32	0.15	0.15	0.15
2,500,000.000	CANADIAN IMPERIAL 5.96% DUE 09/20/2024 13606KD9	2,500,096.25	2,500,070.51	100.589800	2,514,745.00	14,674.49	149,000.00	5.925	5.11	0.20	0.20	0.20
3,500,000.000	CANADIAN IMPERIAL 6% DUE 10/16/2024 13606KH5	3,500,000.00	3,500,000.00	100.736300	3,525,770.50	25,770.50	210,000.00	5.956	5.04	0.28	0.28	0.28
2,500,000.000	CANADIAN IMPERIAL 5.44% DUE 02/15/2024 13606KTB	2,500,939.21	2,500,116.11	99.972700	2,499,317.50	-798.61	136,000.00	5.441	5.54	0.20	0.20	0.20
3,000,000.000	CANADIAN IMPERIAL 5.5% DUE 02/23/2024 13606KTJ	3,000,000.00	3,000,000.00	99.977100	2,999,313.00	-687.00	165,000.00	5.501	5.54	0.24	0.24	0.24
2,000,000.000	CANADIAN IMPERIAL 5.19% DUE 03/25/2024 13606KUR	2,000,000.00	2,000,000.00	99.906300	1,998,126.00	-1,874.00	103,800.00	5.195	5.51	0.16	0.16	0.16
2,500,000.000	CANADIAN IMPERIAL 5.8% DUE 06/07/2024 13606KXU	2,500,000.00	2,500,000.00	100.156700	2,503,917.50	3,917.50	145,000.00	5.791	5.42	0.20	0.20	0.20
1,500,000.000	CANADIAN IMPERIAL 6.01% DUE 06/28/2024 13606KYS	1,500,000.00	1,500,000.00	100.306600	1,504,599.00	4,599.00	90,150.00	5.992	5.39	0.12	0.12	0.12

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Fund Portfolio Analysis
 Schedule of Current Positions
 Based on Current Data & Mfact date of 12/29/2023
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2,000,000.000	Canadian Imperial Bk CDFR 05/10/2024 13606KWM	2,000,000.00	2,000,000.00	100.135661	2,002,713.22	2,713.22	120,000.00	5.992	5.63	0.16	0.16	0.16
1,500,000.000	Canadian Imperial Bk CDFR 07/22/2024 13606KZK	1,501,189.56	1,500,736.22	100.203680	1,503,055.20	2,318.98	90,600.00	6.028	5.68	0.12	0.12	0.12
3,000,000.000	Chariot Funding LLC 0% due 1/19/24 15963TAK	2,940,552.50	2,991,705.00	99.685200	2,990,556.00	-1,149.00	171,407.80	5.732	5.68	0.24	0.23	0.24
5,000,000.000	Chariot Funding LLC 0% due 2/15/24 15963TBF	4,957,091.67	4,966,125.00	99.276900	4,963,845.00	-2,280.00	329,942.38	6.647	5.70	0.39	0.39	0.39
7,000,000.000	Chariot Funding LLC 0% due 3/15/24 15963TCF	6,910,419.44	6,922,012.22	98.840700	6,918,849.00	-3,163.22	470,473.66	6.800	5.56	0.55	0.54	0.55
108,325,938.110	Citibank NA Uncollateralized BD 98MSCA4X	108,325,938.11	108,325,938.11	100.000000	108,325,938.11	0.00	5,903,763.63	5.450	5.43	8.56	8.51	8.62
3,000,000.000	CITIBANK NA 5.62% 5/20/2024 17330QCT	3,000,000.00	3,000,000.00	100.020700	3,000,621.00	621.00	168,600.00	5.619	5.53	0.24	0.24	0.24
3,000,000.000	CITIBANK NA 5.75% 1/17/2024 17330QED	3,000,000.00	3,000,000.00	100.010700	3,000,321.00	321.00	172,500.00	5.749	5.41	0.24	0.24	0.24
1,000,000.000	Citigroup Global Mkt 0% due 3/ 4/24 17327AC4	958,600.00	990,340.00	99.020300	990,203.00	-137.00	56,551.39	5.711	5.48	0.08	0.08	0.08
2,000,000.000	Citigroup Global Mkt 0% due 4/18/24 17327ADJ	1,903,750.00	1,967,000.00	98.361600	1,967,232.00	232.00	112,692.99	5.729	5.50	0.16	0.15	0.16
20,877,368.630	CNB Bank LOC BANK DEPOSIT 888600	20,877,368.63	20,877,368.63	100.000000	20,877,368.63	0.00	1,163,391.37	5.572	5.55	1.65	1.64	1.66
1,500,000.000	Credit Agricole CIB 5.82% due 5/30/2024 22536DAJ	1,500,000.00	1,500,000.00	100.133300	1,501,999.50	1,999.50	87,300.00	5.812	5.48	0.12	0.12	0.12
6,000,000.000	DCAT LLC 0% due 1/10/24 24023GAA	5,967,000.00	5,991,750.00	99.819700	5,989,182.00	-2,568.00	361,597.50	6.038	5.91	0.47	0.47	0.48
29,412,234.890	East West Bank LOC BANK DEPOSIT	29,412,234.89	29,412,234.89	100.000000	29,412,234.89	0.00	1,611,790.47	5.480	5.46	2.32	2.31	2.34

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3,000,000.000	27579T FAIRWAY FINANCE CORP 0% due 3/18/24 30601VCJ	2,902,466.67	2,964,066.67	98.787900	2,963,637.00	-429.67	173,072.31	5.840	5.59	0.23	0.23	0.24
1,500,000.000	FAIRWAY FINANCE CORP 0% due 6/10/24 30601VFA	1,459,048.75	1,463,573.75	97.572700	1,463,590.50	16.75	91,819.79	6.274	5.56	0.12	0.11	0.12
5,481,594.710	Fed Govt Obligation Fund 60934N10	5,481,594.71	5,481,594.71	100.000000	5,481,594.71	0.00	287,235.56	5.240	5.22	0.43	0.43	0.44
10,707,428.760	First Fin NW Bank FDIC ICS 70017	10,707,428.76	10,707,428.76	100.000000	10,707,428.76	0.00	591,317.75	5.522	5.50	0.85	0.84	0.85
109,245.080	Forbright Bank FDIC ICS 70140	109,245.08	109,245.08	100.000000	109,245.08	0.00	6,087.68	5.572	5.55	0.01	0.01	0.01
20,393,315.020	General Electric CU LOC BANK DEPOSIT 700900	20,393,315.02	20,393,315.02	100.000000	20,393,315.02	0.00	1,148,143.64	5.630	5.61	1.61	1.60	1.62
11,138.120	Goldman Sachs Govt MMF 38141W27	11,138.12	11,138.12	100.000000	11,138.12	0.00	584.85	5.251	5.23	0.00	0.00	0.00
1,000,000.000	GTA FUNDING LLC 0% due 2/21/24 40060WBM	972,000.00	992,066.67	99.191300	991,913.00	-153.67	57,711.43	5.818	5.64	0.08	0.08	0.08
1,450,000.000	GTA FUNDING LLC 0% due 6/10/24 40060WFA	1,414,429.89	1,415,501.28	97.579700	1,414,905.65	-595.63	130,441.73	9.219	5.55	0.11	0.11	0.11
3,000,000.000	GTA FUNDING LLC 0% due 7/ 1/24 40060WG1	2,918,005.00	2,919,768.33	97.295600	2,918,868.00	-900.33	322,028.14	11.033	5.50	0.23	0.23	0.23
4,500,000.000	HSBC Bank USA NA 5.48% DUE 01/10/2024 40435RQE	4,500,000.00	4,500,000.00	99.986895	4,499,410.28	-589.73	246,600.00	5.481	5.73	0.36	0.35	0.36
3,000,000.000	HSBC Bank USA NA 5.44% DUE 02/08/2024 40435RQL	3,000,000.00	3,000,000.00	99.934816	2,998,044.48	-1,955.52	163,200.00	5.444	5.89	0.24	0.24	0.24
1,500,000.000	HSBC Bank USA NA CDFR 04/12/2024 40435RQR	1,500,000.00	1,500,000.00	100.089680	1,501,345.20	1,345.20	91,500.00	6.095	5.78	0.12	0.12	0.12
4,000,000.000	HSBC Bank USA NA	4,000,000.00	4,000,000.00	99.976461	3,999,058.44	-941.56	221,600.00	5.541	5.80	0.32	0.31	0.32

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	5.54% DUE 01/19/2024 40435RQT											
3,500,000.000	HSBC Bank USA NA	3,498,595.30	3,498,980.09	100.115886	3,504,056.01	5,075.92	206,850.00	5.903	5.70	0.28	0.28	0.28
	5.91% DUE 08/08/2024 40435RRS											
23,414,476.740	IDB	23,414,476.74	23,414,476.74	100.000000	23,414,476.74	0.00	1,304,771.72	5.572	5.55	1.85	1.84	1.86
	FDIC ICS Savings 73000											
2,000,000.000	ING (US) Funding LLC 0% due 3/ 1/24 4497WOC1	1,942,863.33	1,981,266.67	99.064300	1,981,286.00	19.33	115,924.13	5.851	5.48	0.16	0.16	0.16
2,000,000.000	ING (US) Funding LLC 0% due 1/31/24 45685QAX	1,932,904.44	1,990,766.67	99.513300	1,990,266.00	-500.67	113,624.62	5.709	5.68	0.16	0.16	0.16
1,000,000.000	ING (US) Funding LLC 0% due 4/ 1/24 45685QD1	966,532.78	985,768.61	98.599700	985,997.00	228.39	58,065.18	5.889	5.56	0.08	0.08	0.08
3,000,000.000	ING (US) Funding LLC 0% due 4/26/24 45685QDS	2,859,191.67	2,946,446.67	98.229100	2,946,873.00	426.33	170,427.21	5.783	5.55	0.23	0.23	0.23
2,000,000.000	ING (US) Funding LLC 0% due 6/ 3/24 45685QF3	1,915,400.00	1,951,746.67	97.690800	1,953,816.00	2,069.33	116,452.82	5.960	5.53	0.15	0.15	0.16
1,000,000.000	ING (US) Funding LLC 0% due 6/14/24 45685QFE	968,150.00	974,975.00	97.538400	975,384.00	409.00	57,972.82	5.944	5.51	0.08	0.08	0.08
4,000,000.000	ING (US) Funding LLC 0% due 7/19/24 45685QGK	3,836,730.00	3,874,888.89	97.064200	3,882,568.00	7,679.11	236,229.40	6.084	5.44	0.31	0.30	0.31
5,000,000.000	ING (US) Funding LLC 0% due 7/26/24 45685QGS	4,783,819.44	4,837,275.00	96.970800	4,848,540.00	11,265.00	295,827.93	6.101	5.42	0.38	0.38	0.39
10,928.750	INVESCO GOVT MMF 82525288	10,928.75	10,928.75	100.000000	10,928.75	0.00	577.34	5.283	5.26	0.00	0.00	0.00
5,000,000.000	Liberty Street Fdg 0% due 2/12/24 53127TBC	4,841,265.28	4,967,158.33	99.321100	4,966,055.00	-1,103.33	289,197.71	5.823	5.72	0.39	0.39	0.40
3,500,000.000	LMA AMERICAS LLC 0% due 2/ 2/24 53944QB2	3,394,525.56	3,482,328.89	99.475200	3,481,632.00	-696.89	204,268.58	5.867	5.76	0.28	0.27	0.28

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3,000,000.000	LMA AMERICAS LLC 0% due 2/16/24 53944QBG	2,914,600.00	2,978,533.33	99.263700	2,977,911.00	-622.33	172,975.18	5.809	5.68	0.24	0.23	0.24
3,000,000.000	LMA AMERICAS LLC 0% due 4/ 8/24 53944QD8	2,898,950.00	2,953,940.00	98.484000	2,954,520.00	580.00	174,653.02	5.911	5.60	0.23	0.23	0.24
3,000,000.000	LMA AMERICAS LLC 0% due 4/11/24 53944QDB	2,899,535.00	2,952,361.67	98.439700	2,953,191.00	829.33	175,408.56	5.940	5.59	0.23	0.23	0.23
1,000,000.000	LMA AMERICAS LLC 0% due 5/20/24 53944QEL	978,480.00	979,077.78	97.875700	978,757.00	-320.78	109,169.57	11.154	5.54	0.08	0.08	0.08
3,000,000.000	LMA AMERICAS LLC 0% due 9/ 4/24 53944QJ4	2,880,293.33	2,889,673.33	96.435800	2,893,074.00	3,400.67	180,318.16	6.233	5.40	0.23	0.23	0.23
18,034,131.890	Mainstreet Bank FDIC ICS - Demand 70185	18,034,131.89	18,034,131.89	100.000000	18,034,131.89	0.00	1,015,321.63	5.630	5.61	1.42	1.42	1.43
2,411,000.000	Manhattan Asset Fdg 0% due 1/29/24 56274LAV	2,347,992.53	2,400,498.76	99.538400	2,399,870.82	-627.94	138,970.29	5.791	5.56	0.19	0.19	0.19
5,000,000.000	Manhattan Asset Fdg 0% due 3/ 7/24 56274LC7	4,908,270.83	4,949,125.00	98.963700	4,948,185.00	-940.00	292,587.95	5.913	5.54	0.39	0.39	0.39
6,059,000.000	Manhattan Asset Fdg 0% due 5/ 6/24 56274LE6	5,889,443.83	5,940,031.54	98.077400	5,942,509.67	2,478.13	358,240.89	6.028	5.56	0.47	0.47	0.47
6,000,000.000	Mizuho Bank LTD NY 5.8% due 05/03/2024 60710TKD	6,000,469.41	6,000,324.37	100.059300	6,003,558.00	3,233.63	348,000.00	5.797	5.58	0.47	0.47	0.48
1,750,000.000	MUFG BANK LTD/NY 0% due 2/ 2/24 62479LB2	1,682,525.83	1,741,973.33	99.482600	1,740,945.50	-1,027.83	92,396.59	5.307	5.67	0.14	0.14	0.14
3,500,000.000	MUFG BANK LTD/NY 0% due 4/12/24 62479LDC	3,356,927.78	3,443,871.67	98.427100	3,444,948.50	1,076.83	203,565.74	5.909	5.59	0.27	0.27	0.27
3,000,000.000	MUFG BANK LTD/NY 0% due 4/19/24 62479LDK	2,873,121.67	2,948,588.33	98.323100	2,949,693.00	1,104.67	174,456.95	5.914	5.58	0.23	0.23	0.23
4,000,000.000	MUFG BANK LTD/NY 0% due 5/10/24	3,833,244.44	3,919,111.11	98.017200	3,920,688.00	1,576.89	230,608.83	5.882	5.56	0.31	0.31	0.31

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5,000,000.000	62479LEA MUFG BANK LTD/NY 0% due 5/14/24	4,858,697.22	4,895,963.89	97.959900	4,897,995.00	2,031.11	295,905.46	6.041	5.55	0.39	0.38	0.39
3,000,000.000	62479LEE MUFG BANK LTD/NY 0% due 5/23/24	2,915,053.33	2,933,981.66	97.831700	2,934,951.00	969.34	177,271.09	6.040	5.54	0.23	0.23	0.23
2,000,000.000	62479LEP MUFG BANK LTD/NY 0% due 8/ 6/24	1,933,347.78	1,934,842.22	96.798100	1,935,962.00	1,119.78	181,948.07	9.398	5.47	0.15	0.15	0.15
7,000,000.000	62479LH6 Mutual of Omaha Ins Funding Agreement PPG04UYV	7,000,000.00	7,000,000.00	100.000000	7,000,000.00	0.00	442,400.00	6.320	6.32	0.55	0.55	0.56
1,000,000.000	63873JAS Natixis NY Branch 0% due 1/26/24	976,427.22	996,097.22	99.585600	995,856.00	-241.22	57,939.25	5.818	5.55	0.08	0.08	0.08
2,000,000.000	63873JCF Natixis NY Branch 0% due 3/15/24	1,917,244.44	1,976,977.78	98.856000	1,977,120.00	142.22	114,829.49	5.808	5.48	0.16	0.16	0.16
3,000,000.000	63873JEA Natixis NY Branch 0% due 5/ 3/24	2,916,765.00	2,942,805.00	98.135100	2,944,053.00	1,248.00	176,131.67	5.983	5.52	0.23	0.23	0.23
5,000,000.000	63873JEG Natixis NY Branch 0% due 5/10/24	4,789,283.33	4,898,166.67	98.035100	4,901,755.00	3,588.33	290,289.34	5.922	5.51	0.39	0.38	0.39
3,000,000.000	63873JEG Natixis NY Branch 0% due 7/ 1/24	2,885,385.00	2,914,156.67	97.329100	2,919,873.00	5,716.33	178,116.14	6.100	5.43	0.23	0.23	0.23
2,500,000.000	63873JG1 Natixis NY Branch 0% due 7/17/24	2,407,666.67	2,423,825.00	97.122500	2,428,062.50	4,237.50	147,545.75	6.077	5.38	0.19	0.19	0.19
3,000,000.000	63873JGH Natixis NY Branch 0% due 8/12/24	2,876,708.33	2,897,333.33	96.794300	2,903,829.00	6,495.67	175,192.59	6.033	5.33	0.23	0.23	0.23
2,500,000.000	63873JHC Natixis NY Branch CDFR due 02/16/2024	2,500,000.00	2,500,000.00	100.022208	2,500,555.20	555.20	143,000.00	5.719	5.55	0.20	0.20	0.20
3,000,000.000	63873QD3 Natixis NY Branch CDFR due 01/12/2024	3,000,000.00	3,000,000.00	100.004388	3,000,131.64	131.64	178,200.00	5.940	5.81	0.24	0.24	0.24
2,000,000.000	63873QF4 Natixis NY Branch	2,000,000.00	2,000,000.00	100.131023	2,002,620.46	2,620.46	121,600.00	6.072	5.63	0.16	0.16	0.16

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2,500,000.000	CDFR due 04/12/2024 63873QF5 Natixis NY Branch 5.75% due 11/22/2024 63873QT5	2,500,000.00	2,500,000.00	100.582600	2,514,565.00	14,565.00	143,750.00	5.717	5.08	0.20	0.20	0.20
21,550,491.700	NEXBANK, SSB FDIC ICS - Savings 65334	21,550,491.70	21,550,491.70	100.000000	21,550,491.70	0.00	1,211,137.63	5.620	5.60	1.70	1.69	1.71
3,500,000.000	Nordea Bank AB NY 5.97% due 10/21/2024 65558U3R	3,500,000.00	3,500,000.00	100.609300	3,521,325.50	21,325.50	208,950.00	5.934	5.19	0.28	0.28	0.28
4,000,000.000	NORDEA BANK ABP CDFR 05/20/2024 65558U2P	4,000,000.00	4,000,000.00	99.939997	3,997,599.88	-2,400.12	234,800.00	5.874	6.02	0.32	0.31	0.32
3,000,000.000	NORDEA BANK ABP CDFR 01/11/2024 65558UB2	3,000,000.00	3,000,000.00	99.995691	2,999,870.73	-129.27	179,100.00	5.970	5.76	0.24	0.24	0.24
5,000,000.000	NORDEA BANK ABP CDFR 03/12/2024 65558UT8	5,003,607.50	5,001,255.55	99.985424	4,999,271.20	-1,984.35	295,000.00	5.901	5.97	0.39	0.39	0.40
4,000,000.000	NORDEA BANK ABP CDFR 04/11/2024 65558UW9	4,000,000.00	4,000,000.00	99.983773	3,999,350.92	-649.08	236,400.00	5.911	5.97	0.32	0.31	0.32
3,000,000.000	Old Line Funding LLC 0% due 5/2/24 67983TE2	2,945,852.50	2,945,852.50	98.184200	2,945,526.00	-326.50	0.00	0.000	5.41	0.23	0.23	0.23
1,000,000.000	Pacific Life Short T 0% due 5/24/24 69448WEQ	974,368.33	978,160.00	97.836600	978,366.00	206.00	60,213.37	6.154	5.49	0.08	0.08	0.08
5,000,000.000	PNC Bank, N.A. 3.3% 10/30/2024 69353REF	4,880,865.00	4,896,270.39	98.265634	4,913,281.70	17,011.31	165,000.00	3.358	5.44	0.39	0.39	0.39
3,500,000.000	PRICOA GLOBAL FUNDIN 0% due 2/27/24 74154EBT	3,386,279.17	3,469,132.92	99.108800	3,468,808.00	-324.92	200,412.80	5.778	5.58	0.27	0.27	0.28
5,000,000.000	PRICOA GLOBAL FUNDIN 0% due 3/12/24 74154ECC	4,838,125.00	4,945,270.83	98.902300	4,945,115.00	-155.83	285,657.04	5.777	5.47	0.39	0.39	0.39
3,000,000.000	PRICOA SHORT TERM FD SOFR 07/05/2024 74154HAD	3,000,000.00	3,000,000.00	100.239400	3,007,182.00	7,182.00	174,000.00	5.786	5.34	0.24	0.24	0.24

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920,000.000	Principal Life Ins. 0.75% 4/12/2024 74256LEL	904,985.60	907,549.03	98.644830	907,532.44	-16.59	6,900.00	0.760	5.55	0.07	0.07	0.07
3,000,000.000	Rabobank Nederland CDFR 8/07/2024 21684LGT	3,000,000.00	3,000,000.00	100.091256	3,002,737.68	2,737.68	178,800.00	5.955	5.68	0.24	0.24	0.24
5,000,000.000	Rabobank Nederland 0% due 2/ 1/24 21687AB1	4,817,666.67	4,976,448.61	99.501800	4,975,090.00	-1,358.61	280,169.58	5.631	5.63	0.39	0.39	0.40
3,000,000.000	Rabobank Nederland 0% due 3/ 4/24 21687AC4	2,876,475.00	2,971,177.50	99.038900	2,971,167.00	-10.50	168,732.14	5.679	5.37	0.23	0.23	0.24
2,000,000.000	Rabobank Nederland 0% due 3/ 8/24 21687AC8	1,917,950.00	1,979,639.44	98.981800	1,979,636.00	-3.44	112,099.84	5.663	5.37	0.16	0.16	0.16
5,000,000.000	RABOBANK NEDERLAND 5.73% due 06/03/24 21684XF6	5,000,000.00	5,000,000.00	100.035400	5,001,770.00	1,770.00	286,500.00	5.728	5.63	0.40	0.39	0.40
1,000,000.000	RABOBANK NEDERLAND 5.89 06/28/2024 21684XH4	1,000,000.00	1,000,000.00	100.166400	1,001,664.00	1,664.00	58,900.00	5.880	5.55	0.08	0.08	0.08
1,000,000.000	RABOBANK NEDERLAND 5.56% DUE 12/04/2024 21684XM7	1,000,000.00	1,000,000.00	100.173400	1,001,734.00	1,734.00	55,600.00	5.550	5.36	0.08	0.08	0.08
2,500,000.000	Royal Bank of Canada CDFR 03/27/2024 78015JS6	2,500,000.00	2,500,000.00	100.109543	2,502,738.58	2,738.57	152,500.00	6.093	5.40	0.20	0.20	0.20
1,000,000.000	Royal Bank of Canada 5.84% DUE 06/18/2024 78015JX2	999,134.60	999,486.83	100.126200	1,001,262.00	1,775.17	58,400.00	5.833	5.56	0.08	0.08	0.08
1,000,000.000	Royal Bank of Canada 5.88% DUE 06/27/2024 78015JXS	1,000,447.69	1,000,375.89	100.160300	1,001,603.00	1,227.11	58,800.00	5.871	5.55	0.08	0.08	0.08
1,000,000.000	Royal Bank of Canada 5.94% due 7/10/2024 78015JZS	1,000,000.00	1,000,000.00	100.216400	1,002,164.00	2,164.00	59,400.00	5.927	5.52	0.08	0.08	0.08
5,400,000.000	Skandinav Enskilda B CDFR due 9/04/2024 83050P2P	5,409,327.63	5,408,827.30	100.022187	5,401,198.10	-7,629.20	324,000.00	5.999	5.96	0.43	0.42	0.43
3,000,000.000	Starbird Funding 0% due 5/14/24	2,916,450.00	2,937,801.67	97.940900	2,938,227.00	425.33	177,243.12	6.032	5.61	0.23	0.23	0.23

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1,000,000.000	85520LEE Starbird Funding 0% due 6/ 5/24	972,800.00	976,426.67	97.624000	976,240.00	-186.67	60,210.96	6.168	5.62	0.08	0.08	0.08
158,000,000.000	85520LF5 State Street B&T 5.31% due 1/ 2/24 30A0224V	158,000,000.00	158,000,000.00	100.000000	158,000,000.00	0.00	8,389,800.00	5.310	5.18	12.48	12.41	12.57
5,000,000.000	State Street B&T CDFR 05/21/2024 8574P1NU	5,000,000.00	5,000,000.00	100.079794	5,003,989.70	3,989.70	293,500.00	5.865	5.67	0.40	0.39	0.40
5,000,000.000	Svenska Handelsbank CDFR 03/01/2024 86959R3H	5,000,000.00	5,000,000.00	100.043330	5,002,166.50	2,166.50	297,500.00	5.947	5.70	0.40	0.39	0.40
2,000,000.000	Svenska Handelsbank CDFR 03/25/24 86959R3Z	2,000,000.00	2,000,000.00	100.048872	2,000,977.44	977.44	118,200.00	5.907	5.71	0.16	0.16	0.16
4,000,000.000	Svenska Handelsbank CDFR 05/24/2024 86959R4Z	4,000,000.00	4,000,000.00	100.051852	4,002,074.08	2,074.08	234,800.00	5.867	5.74	0.32	0.31	0.32
3,000,000.000	Svenska Handelsbank 5.905% due 6/18/2024 86959R5G	3,000,109.26	3,000,067.39	100.217900	3,006,537.00	6,469.61	177,150.00	5.892	5.43	0.24	0.24	0.24
2,500,000.000	Svenska Handelsbank 5.9% due 07/12/2024 86959R5U	2,500,000.00	2,500,000.00	100.268500	2,506,712.50	6,712.50	147,500.00	5.884	5.38	0.20	0.20	0.20
2,500,000.000	Svenska Handelsbank 5.67% due 06/24/2024 86959R6X	2,500,000.00	2,500,000.00	100.147100	2,503,677.50	3,677.50	141,750.00	5.662	5.36	0.20	0.20	0.20
4,500,000.000	Svenska Handelsbank 5.4% 01/03/2024 86959RR5	4,500,000.00	4,500,000.00	100.000000	4,500,000.00	0.00	243,000.00	5.400	5.26	0.36	0.35	0.36
7,000,000.000	Svenska Handelsbank CDFR DUE 01/09/2024 86959RS4	7,004,420.50	7,000,143.32	100.002083	7,000,145.81	2.49	417,900.00	5.970	5.88	0.55	0.55	0.56
2,000,000.000	Swedbank (New York) CDFR 03/04/2024 87019WJZ	1,997,020.00	1,999,207.85	99.985351	1,999,707.02	499.17	113,000.00	5.651	5.73	0.16	0.16	0.16
6,000,000.000	Swedbank (New York) 5.8% DUE 03/27/2024 87019WMN	6,000,000.00	6,000,000.00	100.064600	6,003,876.00	3,876.00	348,000.00	5.796	5.46	0.47	0.47	0.48
4,000,000.000	Swedbank (New York)	4,000,000.00	4,000,000.00	100.183700	4,007,348.00	7,348.00	234,000.00	5.839	5.47	0.32	0.31	0.32

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1,500,000.000	5.85% DUE 06/27/2024 87019WMQ Swedbank (New York)	1,500,000.00	1,500,000.00	100.221100	1,503,316.50	3,316.50	88,500.00	5.887	5.43	0.12	0.12	0.12
5,000,000.000	5.9% 06/20/24 87019WQR Swedbank (New York)	5,000,000.00	5,000,000.00	100.249900	5,012,495.00	12,495.00	283,000.00	5.646	5.26	0.40	0.39	0.40
1,500,000.000	5.66% due 8/27/24 87019WSG Thunder Bay Funding LLC 0% DUE 1/23/2024	1,466,021.67	1,494,948.94	99.628200	1,494,423.00	-525.94	85,207.14	5.702	5.60	0.12	0.12	0.12
7,500,000.000	88602TAP Thunder Bay Funding 0% due 7/ 8/24	7,293,591.67	7,293,591.67	97.253800	7,294,035.00	443.33	0.00	0.000	5.37	0.58	0.57	0.58
1,000,000.000	88602TG8 Thunder Bay Funding 0% due 9/ 9/24	959,875.00	962,550.00	96.391100	963,911.00	1,361.00	61,065.23	6.335	5.36	0.08	0.08	0.08
2,000,000.000	88602TJ9 TORONTO DOMINION BK 5.82% DUE 05/24/2024	2,000,000.00	2,000,000.00	100.047700	2,000,954.00	954.00	116,400.00	5.817	5.67	0.16	0.16	0.16
1,500,000.000	89115BHG TORONTO DOMINION BK 5.47% DUE 10/04/2024	1,500,000.00	1,500,000.00	100.117400	1,501,761.00	1,761.00	82,050.00	5.464	5.30	0.12	0.12	0.12
1,000,000.000	89115BNH TORONTO DOMINION BK 6.05% DUE 7/03/2024	1,001,206.09	1,000,725.23	100.234500	1,002,345.00	1,619.77	60,500.00	6.036	5.58	0.08	0.08	0.08
1,500,000.000	89115BP8 TORONTO DOMINION BK 6.06% DUE 7/08/2024	1,500,000.00	1,500,000.00	100.223500	1,503,352.50	3,352.50	90,900.00	6.046	5.62	0.12	0.12	0.12
4,000,000.000	89115BRC TORONTO DOMINION BK 5.42% DUE 01/22/2024	4,000,000.00	4,000,000.00	99.988200	3,999,528.00	-472.00	216,800.00	5.421	5.47	0.32	0.31	0.32
4,000,000.000	89115BUK TORONTO DOMINION BK 5.52% DUE 01/02/2024	4,000,000.00	4,000,000.00	99.999200	3,999,968.00	-32.00	220,800.00	5.520	5.45	0.32	0.31	0.32
3,500,000.000	89115BVX TORONTO DOMINION BK 5.62% DUE 3/06/2024	3,500,000.00	3,500,000.00	99.985800	3,499,503.00	-497.00	196,700.00	5.621	5.60	0.28	0.27	0.28
1,500,000.000	89115BX7 TORONTO DOMINION BK 6% DUE 8/26/2024	1,500,464.42	1,500,332.93	100.324600	1,504,869.00	4,536.07	90,000.00	5.981	5.48	0.12	0.12	0.12
	89115BYY											

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2,500,000.000	TORONTO DOMINION BK 5.94% DUE 5/24/2024 89115BZ4	2,500,000.00	2,500,000.00	100.124900	2,503,122.50	3,122.50	148,500.00	5.933	5.60	0.20	0.20	0.20
4,000,000.000	Toyota Motor Cr Corp 0% due 4/23/24 89233GDP	3,831,493.33	3,928,684.44	98.260200	3,930,408.00	1,723.56	233,546.40	5.942	5.59	0.31	0.31	0.31
2,000,000.000	Toyota Motor Cr Corp 0% due 5/14/24 89233GEE	1,934,707.22	1,958,534.44	97.956300	1,959,126.00	591.56	116,038.56	5.923	5.56	0.15	0.15	0.16
1,000,000.000	Toyota Motor Cr Corp 0% due 6/14/24 89233GFE	957,931.39	974,195.83	97.517500	975,175.00	979.17	58,241.05	5.972	5.55	0.08	0.08	0.08
4,000,000.000	Toyota Motor Cr Corp 0% due 7/11/24 89233GGB	3,832,921.11	3,880,746.67	97.144500	3,885,780.00	5,033.33	232,910.48	5.994	5.51	0.31	0.31	0.31
101,823,455.040	Truist Bank UNCOLL BANK DEPOSIT 888800	101,823,455.04	101,823,455.04	100.000000	101,823,455.04	0.00	5,529,013.61	5.430	5.41	8.04	8.00	8.10
222,920.850	US BANK NA UNCOLL BANK DEPOSIT 888410	222,920.85	222,920.85	100.000000	222,920.85	0.00	11,770.22	5.280	5.26	0.02	0.02	0.02
20,976,663.080	Valley National Bank LOC BANK DEPOSIT 700650	20,976,663.08	20,976,663.08	100.000000	20,976,663.08	0.00	1,162,631.55	5.543	5.52	1.66	1.65	1.67
21,358,310.590	Veritex Comm Bank LOC BANK DEPOSIT 700850	21,358,310.59	21,358,310.59	100.000000	21,358,310.59	0.00	1,191,793.73	5.580	5.56	1.69	1.68	1.70
4,821,000.000	Wells Fargo Bank NA CDFR Due 4/19/2024 95001KKY	4,826,076.51	4,823,136.45	100.044605	4,823,150.41	13.96	289,742.10	6.007	5.86	0.38	0.38	0.38
1,942,000.000	Wells Fargo Bank NA CDFR 01/12/2024 95001KLX	1,942,863.80	1,942,069.36	99.997391	1,941,949.33	-120.03	113,024.40	5.820	5.87	0.15	0.15	0.15
2,500,000.000	Wells Fargo Bank NA CDFR 05/10/2024 95001KLY	2,500,000.00	2,500,000.00	100.070962	2,501,774.05	1,774.05	150,000.00	5.996	5.59	0.20	0.20	0.20
4,500,000.000	Wells Fargo Bank NA CDFR Due 7/10/2024 95001KMP	4,500,000.00	4,500,000.00	99.916044	4,496,221.98	-3,778.02	271,800.00	6.045	6.20	0.36	0.35	0.36
2,000,000.000	Wells Fargo Bank NA 5.95% 9/13/2024	2,000,000.00	2,000,000.00	100.397500	2,007,950.00	7,950.00	119,000.00	5.926	5.36	0.16	0.16	0.16

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3,500,000.000	95001KPU Wells Fargo Bank NA 5.72% 11/29/2024	3,500,000.00	3,500,000.00	100.408000	3,514,280.00	14,280.00	200,200.00	5.697	5.26	0.28	0.28	0.28
2,500,000.000	95001KRR Westpac Banking Corp 5.30% due 02/13/2024	2,500,000.00	2,500,000.00	99.960200	2,499,005.00	-995.00	132,500.00	5.302	5.51	0.20	0.20	0.20
2,500,000.000	96130ARZ Westpac Banking Corp NY 5.34% 02/16/2024	2,497,539.82	2,499,684.77	99.960600	2,499,015.00	-669.77	133,500.00	5.342	5.52	0.20	0.20	0.20
2,500,000.000	96130ASD Westpac Banking Corp 5.84% DUE 07/08/24	2,500,000.00	2,500,000.00	100.169000	2,504,225.00	4,225.00	146,000.00	5.830	5.51	0.20	0.20	0.20
2,000,000.000	96130AUQ Westpac Banking Corp 5.5% due 09/09/24	2,000,000.00	2,000,000.00	100.084900	2,001,698.00	1,698.00	110,000.00	5.495	5.36	0.16	0.16	0.16
2,000,000.000	96130AVK Westpac Banking Corp 5.5% due 09/09/24	2,000,000.00	2,000,000.00	100.084900	2,001,698.00	1,698.00	110,000.00	5.495	5.36	0.16	0.16	0.16
<u>1,268,795,609.240</u>	TOTAL PORTFOLIO	<u>1,262,640,643.00</u>	<u>1,265,504,302.74</u>		<u>1,265,846,566.28</u>	<u>342,263.52</u>	<u>70,586,786</u>	<u>5.576</u>	<u>5.42</u>	<u>100.00</u>	<u>99.40</u>	<u>100.70</u>

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302,543.135 900,000.000	Ally Auto Receivable 4.62% Due 10/15/2025 02008MAB	302,519.08	302,528.84	99.797666	301,930.99	-597.85	13,977.49	4.629	4.74	0.45	0.44	0.44
1,000,000.000 1,000,000.000	Bank of America CC 5% due 04/15/2028 05522RDF	1,013,323.71	1,011,521.22	100.489812	1,004,898.12	-6,623.10	50,000.00	4.976	4.87	1.48	1.48	1.48
400,000.000 400,000.000	BMW Vehicle LT 5.95% DUE 8/25/25 055979AB	399,977.64	399,977.64	100.269509	401,078.04	1,100.40	23,800.00	5.934	5.69 *	0.59	0.59	0.59
400,000.000 400,000.000	BMW Vehicle LT 5.99% DUE 9/25/26 055979AC	399,991.88	399,991.88	101.402311	405,609.24	5,617.36	23,960.00	5.907	5.25 *	0.60	0.60	0.60
97,501.166 375,000.000	BMW Vehicle LT 1.10% DUE 3/25/25 05601XAC	96,499.93	97,033.90	99.469153	96,983.58	-50.32	1,072.51	1.106	1.53	0.14	0.14	0.14
1,305,295.358 1,337,000.000	BMW Vehicle OT 3.21% DUE 08/25/26 05602RAD	1,287,972.91	1,293,714.25	98.439407	1,284,925.01	-8,789.24	41,899.98	3.261	3.83	1.90	1.89	1.89
500,000.000 500,000.000	BMW Vehicle Owner 5.72% 04/27/26 05592XAB	499,977.40	499,977.40	100.165425	500,827.13	849.73	28,600.00	5.711	5.56 *	0.74	0.74	0.74
500,000.000 500,000.000	BMW Vehicle Owner 5.47% 02/25/28 05592XAD	504,921.88	504,871.28	101.222913	506,114.57	1,243.29	27,350.00	5.404	5.02 *	0.75	0.74	0.74
519,174.380 1,000,000.000	BMW Vehicle Owner 5.27% DUE 2/25/25 05593AAB	519,139.90	519,154.79	99.913890	518,727.32	-427.47	27,360.49	5.275	5.35	0.77	0.76	0.76
1,000,000.000 1,000,000.000	Capital One 1.04% DUE 11/15/26 14041NFY	930,507.81	968,421.64	96.442707	964,427.07	-3,994.57	10,400.00	1.078	2.32	1.42	1.42	1.42
500,000.000 500,000.000	Capital One 3.66% DUE 5/17/27 14043GAD	489,765.63	489,856.20	98.147625	490,738.13	881.92	18,300.00	3.729	4.25	0.72	0.72	0.72
285,512.810 400,000.000	Capital One 5.2% DUE 5/15/26 14043KAD	285,509.55	285,509.55	99.804089	284,953.46	-556.09	14,846.67	5.210	5.29	0.42	0.42	0.42
500,000.000 500,000.000	Capital One 4.87% DUE 2/15/28 14043KAH	499,121.09	499,121.09	100.079588	500,397.94	1,276.85	24,350.00	4.866	4.84 *	0.74	0.73	0.73
727,743.428 1,000,000.000	Capital One Prime Au 0.77% DUE 9/15/26	687,148.99	696,796.43	96.838200	704,733.64	7,937.21	5,603.62	0.795	1.97	1.04	1.03	1.03

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	14044CAC											
250,000.000	CCCCIT	249,968.65	249,968.65	100.710959	251,777.40	1,808.75	13,075.00	5.193	4.84 *	0.37	0.37	0.37
250,000.000	5.23% due 12/08/2027 17305EGW											
1,200,000.000	Discover Card ENT	1,191,335.94	1,192,492.13	99.131121	1,189,573.45	-2,918.68	30,360.00	2.552	2.86	1.76	1.75	1.75
1,200,000.000	2.53% 10/15/2026 254683BZ											
1,100,000.000	Discover Card ENT	1,038,125.00	1,048,278.89	96.697083	1,063,667.91	15,389.02	6,380.00	0.600	1.83	1.57	1.56	1.56
1,100,000.000	0.58% Due 09/15/2026 254683CP											
500,000.000	Discover Card ENT	482,363.28	484,500.34	97.998761	489,993.80	5,493.47	17,800.00	3.633	4.17	0.72	0.72	0.72
500,000.000	3.56% 07/15/2027 254683CW											
131,579.430	Fed Govt Obligation Fund 60934N10	131,579.43	131,579.43	100.000000	131,579.43	0.00	6,894.76	5.240	5.22	0.19	0.19	0.19
43,057.319	FHLMC	42,510.77	43,029.56	100.000000	43,057.32	27.76	1,502.70	3.490	3.38	0.06	0.06	0.06
2,150,000.000	3.49% Due 01/25/2024 3137B7YY											
915,000.000	FNMA	887,835.94	897,105.75	98.125633	897,849.54	743.79	28,822.50	3.210	5.40	1.32	1.32	1.32
915,000.000	3.15& DUE 11/01/2024 3138L75U											
201,745.532	FNMA	192,343.88	195,067.70	96.847539	195,385.58	317.88	4,942.77	2.530	5.01	0.29	0.29	0.29
250,000.000	2.45% DUE 4/1/2025 3138L85B											
650,000.000	FNMA	632,759.76	633,742.58	97.759496	635,436.72	1,694.14	19,955.00	3.140	5.15	0.94	0.93	0.93
650,000.000	3.07% DUE 02/01/2025 3138L8K4											
653,960.461	FNMA	632,017.02	635,581.67	97.689910	638,853.39	3,271.72	19,422.63	3.040	5.11	0.94	0.94	0.94
700,000.000	2.97% DUE 02/01/2025 3138LMMG											
325,000.000	FNMA	314,945.31	315,183.71	98.084191	318,773.62	3,589.91	11,732.50	3.681	4.64	0.47	0.47	0.47
325,000.000	3.61% due 12/01/2025 3140HR4Y											
452,924.065	FNMA	433,108.65	434,109.46	94.524140	428,122.58	-5,986.88	13,587.72	3.174	3.51	0.63	0.63	0.63
550,000.000	3% DUE 05/01/2037 3140XHB7											
932,843.210	FNMA	906,752.76	906,752.76	98.034048	914,503.96	7,751.20	37,313.73	4.080	4.18	1.35	1.34	1.34
1,000,000.000	4% 06/01/2038 31418ES7											
1,000,000.000	Ford Cr Auto Owners	999,895.10	999,895.10	100.101327	1,001,013.27	1,118.17	55,700.00	5.564	5.53	1.48	1.47	1.47

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1,000,000.000	5.57% 6/15/26 344930AB											
500,000.000	Ford Cr Auto Owners	499,993.25	499,993.25	101.035672	505,178.36	5,185.11	26,150.00	5.176	4.97	0.75	0.74	0.74
500,000.000	5.23% 5/15/28 344930AD											
750,000.000	Ford Cr Auto Owners	749,931.98	749,931.98	100.477387	753,580.40	3,648.42	42,600.00	5.653	5.36 *	1.11	1.11	1.11
750,000.000	5.68% 09/15/2026 344940AB											
500,000.000	Ford Cr Auto Owners	499,892.60	499,892.60	102.014275	510,071.38	10,178.77	27,650.00	5.421	4.87 *	0.75	0.75	0.75
500,000.000	5.53% 09/15/2028 344940AD											
412,000.000	Ford Cr Auto Owners	411,094.54	411,331.97	99.291568	409,081.26	-2,250.71	18,457.60	4.512	4.74	0.60	0.60	0.60
412,000.000	4.48 Due 12/15/2026 34535AAD											
153,223.070	Ford Credit Auto	152,794.76	152,799.43	99.006285	151,700.47	-1,098.96	628.21	0.414	1.06	0.22	0.22	0.22
921,000.000	0.41% 07/15/2025 34533YAD											
116,995.558	Ford Motor Credit	115,788.35	116,421.18	98.560346	115,311.23	-1,109.95	350.99	0.304	1.19	0.17	0.17	0.17
505,000.000	0.3% 08/15/2025 34532NAC											
500,000.000	GM Financial Automob	499,962.55	499,962.55	100.099446	500,497.23	534.68	27,900.00	5.574	5.50 *	0.74	0.73	0.73
500,000.000	5.58% 01/20/2026 379929AB											
720,435.046	GM Financial Sec	683,681.61	703,676.99	96.651578	696,311.84	-7,365.15	4,898.96	0.704	1.95	1.03	1.02	1.02
1,000,000.000	0.68% DUE 09/16/26 362554AC											
205,832.764	GM Financial Sec	202,118.13	203,872.02	98.639426	203,032.26	-839.76	720.41	0.355	1.12	0.30	0.30	0.30
1,000,000.000	0.35% 10/16/2025 36261LAC											
500,000.000	GM Financial Sec	499,990.95	499,990.95	100.172541	500,862.71	871.75	28,700.00	5.730	5.60 *	0.74	0.74	0.74
500,000.000	5.74% 09/16/2026 36267KAB											
500,000.000	GM Financial Sec	499,980.70	499,980.70	101.456422	507,282.11	7,301.41	27,250.00	5.372	4.94 *	0.75	0.74	0.74
500,000.000	5.45% 06/16/2028 36267KAD											
625,464.566	GM Financial Sec	590,721.96	605,248.94	96.969133	606,507.57	1,258.63	7,880.85	1.299	2.35	0.89	0.89	0.89
750,000.000	1.26% 11/16/2026 380146AC											
147,257.802	Harley-Davidson	146,964.29	146,982.64	98.548218	145,119.94	-1,862.70	544.85	0.375	1.01	0.21	0.21	0.21
785,000.000	04/15/2026 41284NAC											

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1,000,000.000	Harley-Davidson	999,905.60	999,905.60	100.439431	1,004,394.31	4,488.71	59,200.00	5.894	5.61 *	1.48	1.47	1.47
1,000,000.000	12/15/2026 41285YAB											
418,806.048	Honda Auto Rec HAROT	411,422.04	415,248.66	98.126728	410,960.67	-4,287.99	1,382.06	0.336	1.50	0.61	0.60	0.60
1,250,000.000	0.33% DUE 08/15/2025 43811JAC											
10,118.009	Honda Auto Rec HAROT	10,116.52	10,117.72	99.772577	10,095.00	-22.72	37.44	0.371	0.65	0.01	0.01	0.01
500,000.000	0.37% DUE 10/18/2024 43813KAC											
500,000.000	Honda Auto Rec Owner	499,970.05	499,970.05	99.999905	499,999.53	29.47	27,050.00	5.410	5.41	0.74	0.73	0.73
500,000.000	5.41% due 4/15/2026 437927AB											
500,000.000	Honda Auto Rec Owner	499,919.00	499,919.00	100.394975	501,974.88	2,055.88	24,650.00	4.911	4.77 *	0.74	0.74	0.74
500,000.000	4.93% due 11/15/2027 437927AC											
314,189.180	Honda Auto Rec Owner	314,174.82	314,182.41	99.649074	313,086.61	-1,095.80	11,970.61	3.823	4.11	0.46	0.46	0.46
1,000,000.000	3.81% 3/18/2025 43815PAB											
500,000.000	Honda Auto Rec Owner	499,952.65	499,952.65	100.265091	501,325.46	1,372.81	28,550.00	5.695	5.48 *	0.74	0.74	0.74
500,000.000	5.71% 03/18/26 43815QAB											
436,538.282	Hyundai Auto Lease	436,511.69	436,511.69	99.915646	436,170.04	-341.65	23,878.64	5.475	5.52	0.64	0.64	0.64
500,000.000	5.47% DUE 09/15/2025 448980AB											
500,000.000	Hyundai Auto Lease	499,988.60	499,988.60	100.033486	500,167.43	178.83	25,750.00	5.148	5.13 *	0.74	0.73	0.73
500,000.000	5.15% DUE 06/15/2026 448980AD											
430,595.771	Hyundai Auto Lease	427,517.68	429,056.72	99.342947	427,766.53	-1,290.19	14,424.96	3.372	3.81	0.63	0.63	0.63
500,000.000	3.35% DUE 06/16/2025 44934LAD											
500,000.000	Hyundai Auto Rec	499,951.20	499,951.20	99.402605	497,013.03	-2,938.18	22,900.00	4.608	4.78	0.73	0.73	0.73
500,000.000	4.58% 04/15/2027 448979AD											
500,000.000	Hyundai Auto Rec	499,976.60	499,976.60	100.580669	502,903.34	2,926.74	29,000.00	5.767	5.43 *	0.74	0.74	0.74
500,000.000	5.8% 1/15/2027 44918CAB											
500,000.000	Hyundai Auto Rec	499,934.25	499,934.25	102.126555	510,632.78	10,698.52	27,700.00	5.425	4.86 *	0.75	0.75	0.75
500,000.000	5.54% 10/16/2028 44918CAD											
396,063.428	Hyundai Auto Rec	396,038.92	396,048.18	99.913882	395,722.35	-325.83	21,189.39	5.355	5.40	0.58	0.58	0.58
750,000.000	5.35% Due 11/17/2025											

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959,000.000	44933DAB MA Mutual Life Ins. 2.75% 6/22/2024 57629WCE	933,183.72	946,275.74	98.709300	946,622.19	346.45	26,372.50	2.786	5.50	1.40	1.39	1.39
1,000,000.000	MA Mutual Life Ins. 0.6% 04/12/2024 57629WDB	946,090.00	988,638.80	98.608231	986,082.31	-2,556.49	6,000.00	0.608	5.53	1.45	1.45	1.45
315,189.596 750,000.000	Mercedes-Benz Auto 5.26% 10/15/2025 58768PAB	315,169.46	315,183.68	99.903033	314,883.97	-299.71	16,578.97	5.265	5.32	0.46	0.46	0.46
750,000.000 750,000.000	Mercedes-Benz Auto 5.21% DUE 8/16/27 58768PAC	749,851.65	749,898.95	100.217141	751,628.56	1,729.61	39,075.00	5.199	5.11 *	1.11	1.10	1.10
1,000,000.000 1,000,000.000	Mercedes-Benz Auto 4.74% 01/15/2027 58768RAC	993,869.32	994,040.62	99.562974	995,629.74	1,589.12	47,400.00	4.761	4.89	1.47	1.46	1.46
1,000,000.000 1,000,000.000	Mercedes-Benz Auto 5.92% DUE 11/16/2026 58769FAB	999,955.20	999,955.20	100.763824	1,007,638.24	7,683.04	59,200.00	5.875	5.63	1.49	1.48	1.48
122,777.161 1,362,000.000	Mercedes-Benz Auto 0.4% DUE 11/15/2024 58769KAD	118,734.64	121,843.65	99.824657	122,561.88	718.23	491.11	0.401	0.60	0.18	0.18	0.18
850,000.000	Met Life Funding Inc 2.8% DUE 03/21/2025 59217GEW	828,401.50	828,546.13	97.371795	827,660.26	-885.87	23,800.00	2.876	5.03	1.22	1.22	1.22
1,000,000.000	Met Life Funding Inc 0.40% 01/07/2024 59217GGV	957,200.00	999,274.58	99.960184	999,601.84	327.26	4,000.00	0.400	2.19	1.47	1.47	1.47
295,878.944 783,000.000	Nissan Auto Rec Owne 0.71% 02/16/27 65479CAE	288,869.12	290,177.65	99.183273	293,462.42	3,284.77	2,100.74	0.716	0.97	0.43	0.43	0.43
451,882.634 1,000,000.000	Nissan Auto Rec Owne 0.33% 10/15/2025 65480BAC	440,908.32	445,090.79	97.690322	441,445.60	-3,645.19	1,491.21	0.338	1.65	0.65	0.65	0.65
217,949.687 450,000.000	Nissan Auto Rec Owne 4.5% Due 08/15/2025 65480JAB	217,942.13	217,945.42	99.687773	217,269.19	-676.23	9,807.74	4.514	4.70	0.32	0.32	0.32
363,091.087 500,000.000	Nissan Auto Rec Owne 5.10% Due 3/17/2025 65480VAB	363,066.43	363,077.18	99.820948	362,440.97	-636.21	18,517.65	5.109	5.25	0.53	0.53	0.53
250,000.000	Nissan Auto Rec Owne	249,982.33	249,987.88	99.637257	249,093.14	-894.74	12,275.00	4.928	5.10	0.37	0.37	0.37

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250,000.000	4.91% Due 1/15/2026 65480VAD											
500,000.000	Northwestern Mutual 0.6% 03/25/2024 66815L2B	476,465.00	495,106.58	98.839742	494,198.71	-907.87	3,000.00	0.607	5.51	0.73	0.73	0.73
1,000,000.000	NY Life Global Fundi 2.875% DUE 4/10/24 64952WDG	985,515.00	997,077.26	99.222141	992,221.41	-4,855.85	28,750.00	2.898	5.66	1.46	1.46	1.46
1,000,000.000	NY Life Global Fundi 0.9% 10/29/2024 64952WEJ	950,380.00	961,077.30	96.655591	966,555.91	5,478.61	9,000.00	0.931	5.05	1.43	1.42	1.42
1,000,000.000	TD Bank 0.55% 03/04/2024 89114QCQ	955,580.00	992,094.75	99.162292	991,622.92	-471.83	5,500.00	0.555	5.22	1.46	1.46	1.46
407,310.333	TOYOTA AUTO RCVB OWN 0.26% 11/17/2025 89190GAC	391,208.84	398,373.74	97.809345	398,387.57	13.83	1,059.01	0.266	1.44	0.59	0.58	0.59
693,096.592	TOYOTA AUTO RCVB OWN 5.05% 1/15/2026 891940AB	693,068.60	693,085.30	99.794770	691,674.15	-1,411.15	35,001.38	5.060	5.16	1.02	1.02	1.02
1,000,000.000	TOYOTA AUTO RCVB OWN 4.63% 9/15/2027 891940AC	993,093.58	993,924.36	99.434880	994,348.80	424.44	46,300.00	4.656	4.80	1.47	1.46	1.46
500,000.000	Toyota Auto Rec 5.6% DUE 8/17/26 89231FAB	499,969.45	499,969.45	100.146785	500,733.92	764.48	28,000.00	5.592	5.48 *	0.74	0.74	0.74
2,750,000.000	U.S. Treasury 4.25% 12/31/2024 91282CGD	2,733,785.16	2,733,549.95	99.498047	2,736,196.29	2,646.34	116,875.00	4.271	4.77	4.04	4.02	4.02
6,795,000.000	US Treasury 3.00% DUE 6/30/2024 91282CEX	6,669,847.26	6,721,367.06	98.966797	6,724,793.86	3,426.80	203,850.00	3.031	5.03	9.92	9.87	9.88
6,300,000.000	US Treasury 4.25% DUE 9/30/2024 91282CFN	6,243,832.04	6,256,233.85	99.515625	6,269,484.38	13,250.52	267,750.00	4.271	4.90	9.25	9.20	9.21
750,000.000	US Treasury 4.375% 10/31/2024 91282CFQ	746,660.16	746,703.53	99.583984	746,879.88	176.35	32,812.50	4.393	4.88	1.10	1.10	1.10
1,000,000.000	Verizon Owner Trust 0.5% 05/20/27 92348KAA	936,992.19	954,225.47	98.037133	980,371.33	26,145.86	5,000.00	0.510	1.09	1.45	1.44	1.44

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500,000.000	Verizon Owner Trust	462,343.75	483,978.38	96.593666	482,968.33	-1,010.05	4,950.00	1.025	1.81	0.71	0.71	0.71
500,000.000	0.99% DUE 4/20/2028 92348KAD											
1,000,000.000	Verizon Owner Trust	999,984.30	999,984.30	99.752873	997,528.73	-2,455.57	48,900.00	4.902	4.95	1.47	1.46	1.46
1,000,000.000	4.89% DUE 4/20/2028 92348KBL											
500,000.000	Volkswagen Auto Loan	499,955.30	499,955.30	100.429376	502,146.88	2,191.58	29,350.00	5.845	5.65	0.74	0.74	0.74
500,000.000	5.87% 01/20/2026 92867UAB											
500,000.000	Volkswagen Auto Loan	499,925.55	499,925.55	101.311428	506,557.14	6,631.59	29,050.00	5.735	5.31	0.75	0.74	0.74
500,000.000	5.81% 10/20/2026 92867UAD											
1,359,885.855	Volkswagen Auto Loan	1,356,277.12	1,356,277.12	100.048379	1,360,543.75	4,266.63	74,793.72	5.497	5.48	2.01	2.00	2.00
1,376,000.000	5.5% 12/21/26 92867WAB											
500,000.000	Volkswagen Auto Loan	499,876.70	499,876.70	100.637836	503,189.18	3,312.48	25,100.00	4.988	4.86	0.74	0.74	0.74
500,000.000	5.02% 06/20/28 92867WAD											
314,806.736	Volkswagen Auto Loan	301,242.83	306,240.42	97.242109	306,124.71	-115.71	3,211.03	1.049	2.16	0.45	0.45	0.45
474,000.000	1.02% Due 06/22/2026 92868KAC											
159,301.275	World Omni Auto Rcv	159,286.88	159,286.88	99.547200	158,579.96	-706.92	4,412.65	2.783	3.03	0.23	0.23	0.23
750,000.000	2.77% DUE 10/15/25 98163QAB											
272,930.205	World Omni Auto Rcv	272,901.69	272,912.75	99.417513	271,340.42	-1,572.33	10,180.30	3.752	4.01	0.40	0.40	0.40
650,000.000	3.73% DUE 3/16/2026 98163TAB											
500,000.000	World Omni Auto Rcv	501,230.47	501,216.74	100.685884	503,429.42	2,212.68	28,050.00	5.572	5.42	0.74	0.74	0.74
500,000.000	5.61% DUE 2/15/2028 98163VAD											
35,373.853	World Omni Auto Rcv	35,389.06	35,373.88	99.827183	35,312.72	-61.16	222.86	0.631	0.76	0.05	0.05	0.05
1,500,000.000	0.63% 05/15/25 98163WAC											
500,000.000	World Omni Auto Rcv	499,969.25	499,969.25	100.191863	500,959.32	990.07	27,850.00	5.559	5.50	0.74	0.74	0.74
500,000.000	5.57% 12/15/26 98164FAB											
90,239.090	World Omni Auto Rcv	90,218.52	90,225.86	97.185955	87,699.72	-2,526.14	1,497.97	1.708	2.53	0.13	0.13	0.13
100,000.000	1.66% 05/17/2027 98164GAC											
350,494.792	World Omni Auto Rcv	350,491.92	350,492.67	99.810491	349,830.57	-662.10	18,155.63	5.190	5.26	0.52	0.51	0.51
500,000.000	5.18% DUE 7/15/26											

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	98164JAB											
429,072.268	World Omni Auto Rcv	429,035.84	429,035.84	99.826071	428,325.99	-709.85	22,526.29	5.259	5.32	0.63	0.63	0.63
500,000.000	5.25% 11/16/26											
	98164QAB											
500,000.000	World Omni Auto Rcv	499,888.50	499,888.50	99.589785	497,948.92	-1,939.58	23,300.00	4.679	4.76	0.73	0.73	0.73
500,000.000	4.66% 05/15/28											
	98164QAD											
68,314,679.926	TOTAL PORTFOLIO	67,237,852.96	67,663,977.38		67,778,656.17	114,678.76	2,511,983	3.706	4.55	100.00	99.50	99.53
60,720,000.000												

