

COUNTERPARTY EXPOSURE REPORT

Date: March 28, 2025

TOP 10 COUNTERPARTY EXPOSURES:

1. Goldman Sachs: \$45M

Rating: A+, Limit: \$75M

2. JPMorgan: \$42M

Rating: A+, Limit: \$75M

3. Morgan Stanley: \$38M

Rating: A, Limit: \$60M

4. Bank of America: \$35M

Rating: A, Limit: \$60M

5. Citadel Securities: \$28M

Rating: NR, Limit: \$40M

TOTAL EXPOSURE: \$285M

LIMIT: \$400M

UTILIZATION: 71%