



# QUARTERLY INVESTMENT REPORT

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FOR THE QUARTER ENDED  
March 31, 2026





**Summary Portfolio**  
**1st Quarter 2026 Investment Report**

	Balance March 31, 2026	Qtrly ROR	Net Expense Ratio	Income Summary
<b><u>INVESTMENTS - SECTION I</u></b>				
SERVCO Funding	\$ 230,450,629	1.01%		
Construction Fund II	0	0.00%		
Rate Stabilization Fund	155,761,091	0.90%		
Operating Fund	170,044,845	0.89%		
Construction I	11,128,331	0.89%		
System Resiliency	53	0.41%		
Total	\$ 567,384,950		0.0450% assets < 500,000,000 0.0350% assets > 500,000,000	\$ 4,325,087
<b><u>NDTF - SECTION II</u></b>				
JPMorgan 100% U.S. Treasury Securities Money Market	\$ 1,041	0.00%	0.17%	
Fidelity Inflation-Protected Bond Index	37,374,974	0.44% *	0.05%	
Vanguard Total Bond Market Index Institutional	43,988,738	0.06% *	0.025%	
Vanguard Stock Market Index Institutional Plus	84,593,710	-3.96% *	0.02%	
Vanguard International Stock Index Institutional	61,241,016	1.75% *	0.06%	
Total	\$ 227,199,479			\$ 1,059,705
<b><u>OPEB - SECTION III</u></b>				
Vanguard Inflation-Protected Securities Institutional	\$ 119,745,136	0.32% *	0.07%	
Vanguard Total Bond Market Index Institutional Plus	160,819,755	0.06% *	0.02%	
Vanguard Stock Market Index Institutional Plus	365,902,483	-3.96% *	0.02%	
Vanguard International Stock Index Institutional Plus	222,090,310	1.75% *	0.05%	
Total	\$ 868,557,684			\$ 4,232,794

\* Mutual Fund Rates of Return are net of fees and expenses

# Section I

Separately Managed Accounts

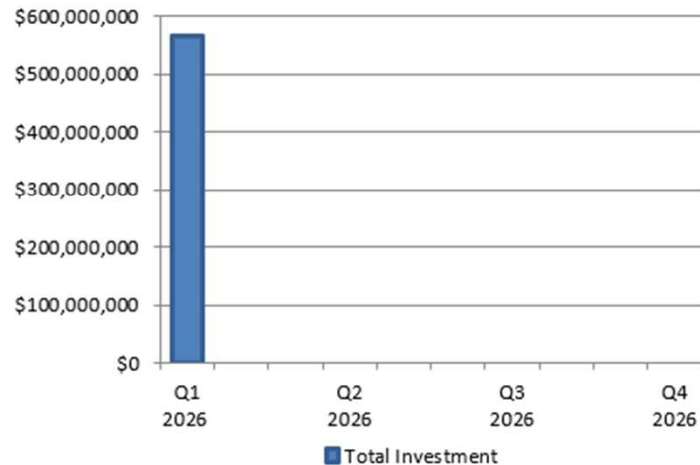
March 31, 2026

Separately Managed Accounts - Goldman Sachs Asset Management  
Investment Summary  
March 31, 2026

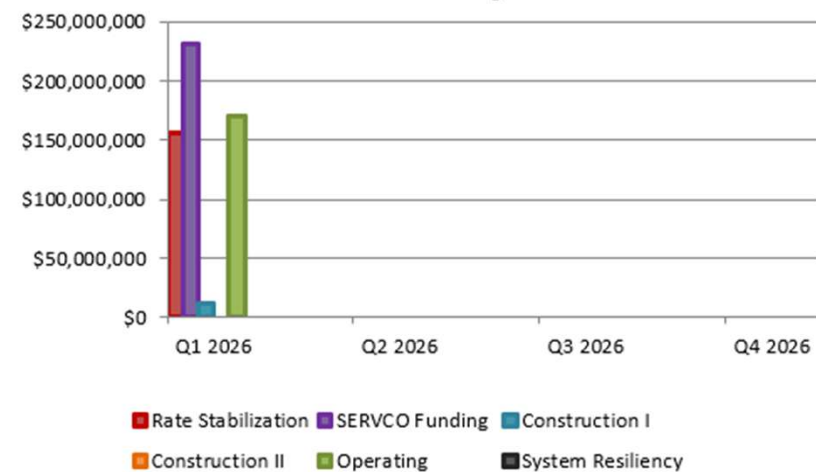


ACCOUNT	Q1 2026	Q2 2026	Q3 2026	Q4 2026
SERVCO Funding	\$ 230,450,629	\$ -	\$ -	\$ -
Construction II	-	-	-	-
Rate Stabilization	155,761,091	-	-	-
Operating	170,044,845	-	-	-
Construction I	11,128,331	-	-	-
System Resiliency	53	-	-	-
<b>Total</b>	<b>\$ 567,384,950</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

**Total Investment**



**Total Investment by Portfolio**





# Quarterly Investment Report

## GSAM-LIPA Aggregate (294450)

### Quarter End (Q1 Y2026)

### 01/01/2026 - 03/31/2026

Dated: 04/22/2026

Locked Down

<a href="#"><u>Long Island Power Authority (GSAM-LIPA Construction Fund II (291668))</u></a>	1
<a href="#"><u>Portfolio Performance (GSAM-LIPA Construction Fund II (291668))</u></a>	2
<a href="#"><u>Managed Account Detail of Securities Held (GSAM-LIPA Construction Fund II (291668))</u></a>	3
<a href="#"><u>Long Island Power Authority (GSAM-LIPA Rate Stabilization (291669))</u></a>	4
<a href="#"><u>Portfolio Performance (GSAM-LIPA Rate Stabilization (291669))</u></a>	5
<a href="#"><u>Managed Account Detail of Securities Held (GSAM-LIPA Rate Stabilization (291669))</u></a>	6
<a href="#"><u>Long Island Power Authority (GSAM-LIPA Operating Fund (291670))</u></a>	7
<a href="#"><u>Portfolio Performance (GSAM-LIPA Operating Fund (291670))</u></a>	8
<a href="#"><u>Managed Account Detail of Securities Held (GSAM-LIPA Operating Fund (291670))</u></a>	9
<a href="#"><u>Long Island Power Authority (GSAM-LIPA Construction Fund I (291671))</u></a>	10
<a href="#"><u>Portfolio Performance (GSAM-LIPA Construction Fund I (291671))</u></a>	11
<a href="#"><u>Managed Account Detail of Securities Held (GSAM-LIPA Construction Fund I (291671))</u></a>	12
<a href="#"><u>Long Island Power Authority (GSAM-LIPA LIEU SERVCO Funding (291666))</u></a>	13
<a href="#"><u>Portfolio Performance (GSAM-LIPA LIEU SERVCO Funding (291666))</u></a>	14
<a href="#"><u>Managed Account Detail of Securities Held (GSAM-LIPA LIEU SERVCO Funding (291666))</u></a>	15
<a href="#"><u>Long Island Power Authority (GSAM-LIPA Grant Fund (291667))</u></a>	19

<a href="#"><u>Portfolio Performance (GSAM-LIPA Grant Fund (291667))</u></a>	20
<a href="#"><u>Managed Account Detail of Securities Held (GSAM-LIPA Grant Fund (291667))</u></a>	21
<a href="#"><u>Long Island Power Authority (GSAM-LIPA System Resiliency (315743))</u></a>	22
<a href="#"><u>Portfolio Performance (GSAM-LIPA System Resiliency (315743))</u></a>	23
<a href="#"><u>Managed Account Detail of Securities Held (GSAM-LIPA System Resiliency (315743))</u></a>	24





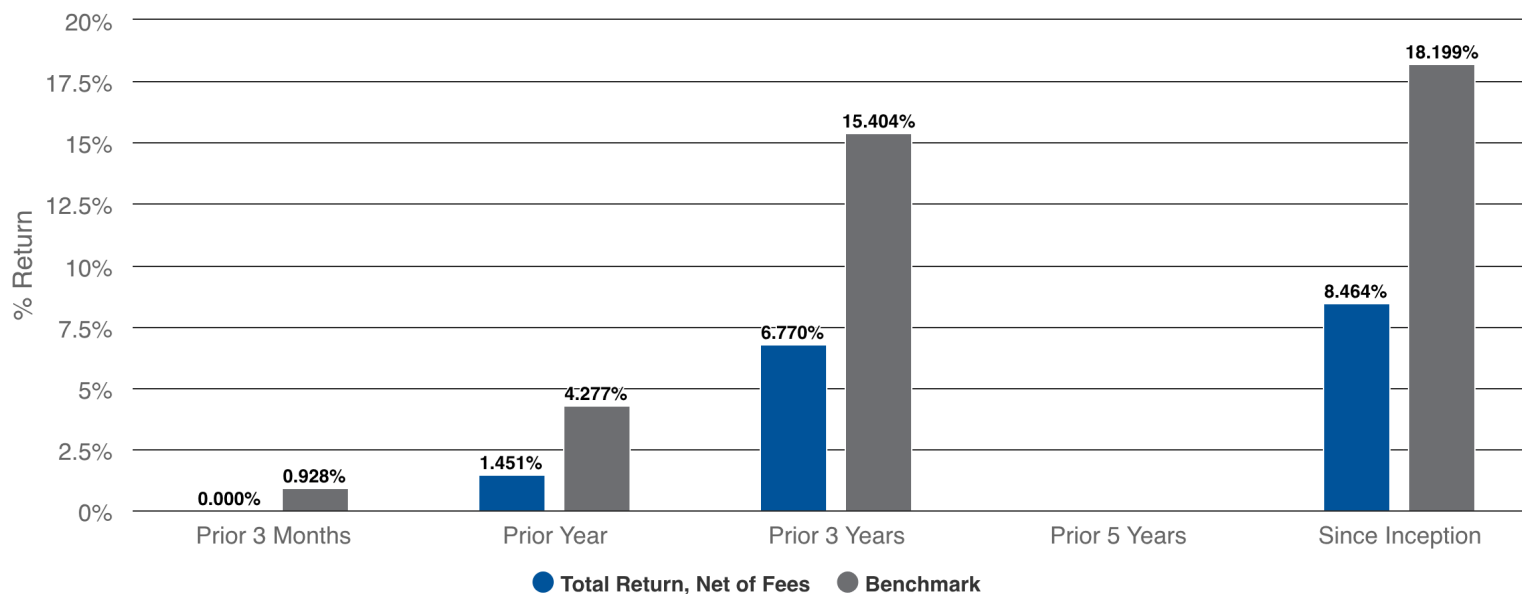
# Portfolio Performance

As of 03/31/2026

[Return to Table of Contents](#)

GSAM-LIPA Construction Fund II (291668)

Dated: 04/22/2026



	Prior 3 Months	Prior Year	Prior 3 Years	Prior 5 Years	Since Inception
Total Return, Net of Fees	0.000%	1.451%	6.770%	---	8.464%
Benchmark	0.928%	4.277%	15.404%	---	18.199%

\* Pivoted by: Period.

Account	Index	Index Start Date	Index End Date
GSAM-LIPA Construction Fund II	ICE BofA 0-3 Month US Treasury Bill Index	11/27/2001	---

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 02/14/2022.

Reported Index Return is always Total Return.

# Managed Account Detail of Securities Held

As of 03/31/2026

[Return to Table of Contents](#)

GSAM-LIPA Construction Fund II (291668)

Dated: 04/22/2026

<i>Description</i>	<i>CUSIP</i>	<i>Par</i>	<i>S&amp;P Rating</i>	<i>Moody's Rating</i>	<i>Trade Date</i>	<i>Settle Date</i>	<i>Amortized Cost</i>	<i>Yield to Maturity</i>	<i>Accrued Interest</i>	<i>Market Value</i>
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\* Grouped by: Security Type.   \* Groups Sorted by: Security Type.   \* Weighted by: Market Value + Accrued.   \* Holdings Displayed by: Position.

### LIPA Dashboard Balance Sheet

Account	Market Value + Accrued	Yield at Cost	Portfolio Credit Quality	Portfolio Effective Duration	Yield at Market
GSAM-LIPA Rate Stabilization	155,761,091.14	3.539	AAA	0.000	3.539
<b>Total</b>	<b>155,761,091.14</b>	<b>3.539</b>	<b>AAA</b>	<b>0.000</b>	<b>3.539</b>

Footnotes: 1,2,3

### Security Type Allocation



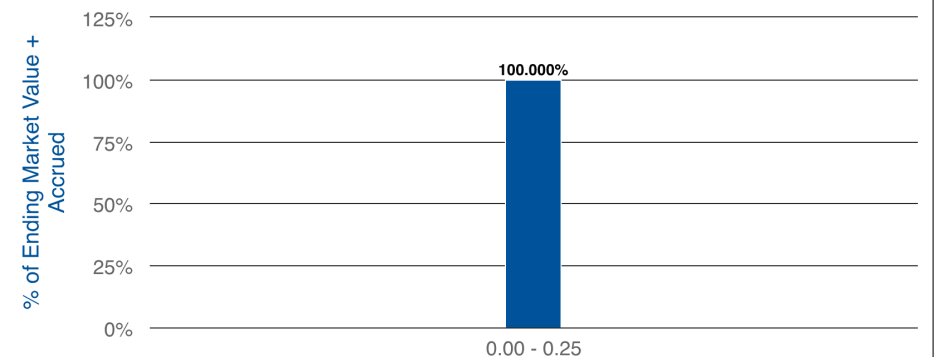
Chart calculated by: Ending Market Value + Accrued

### Credit Quality - S&P



Chart calculated by: Ending Market Value + Accrued

### Duration Distribution



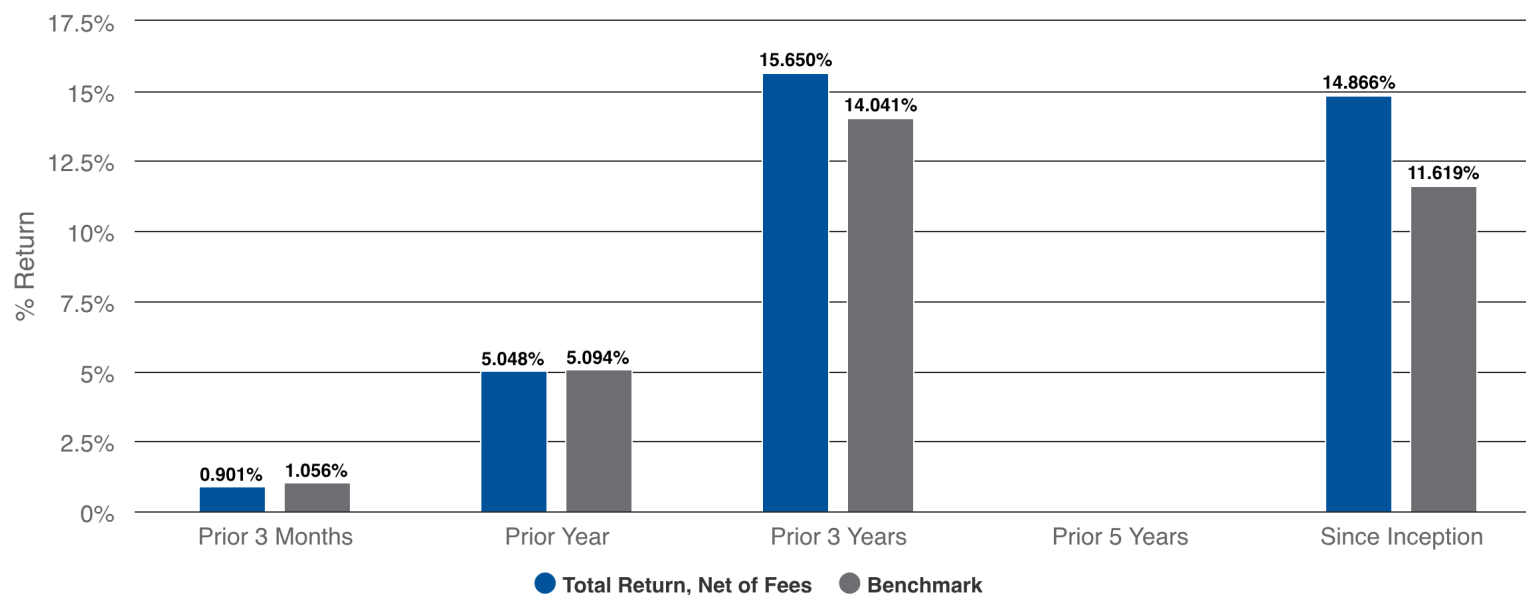
# Portfolio Performance

As of 03/31/2026

[Return to Table of Contents](#)

## GSAM-LIPA Rate Stabilization (291669)

Dated: 04/22/2026



	Prior 3 Months	Prior Year	Prior 3 Years	Prior 5 Years	Since Inception
Total Return, Net of Fees	0.901%	5.048%	15.650%	---	14.866%
Benchmark	1.056%	5.094%	14.041%	---	11.619%

\* Pivoted by: Period.

Account	Index	Index Start Date	Index End Date
GSAM-LIPA Rate Stabilization	ICE BofA 1-3 Year US Treasury Index	07/22/2002	---

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 02/14/2022.

Reported Index Return is always Total Return.

## Managed Account Detail of Securities Held

As of 03/31/2026

[Return to Table of Contents](#)

## GSAM-LIPA Rate Stabilization (291669)

Dated: 04/22/2026

## CASH

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
Receivable	CCYUSD	469,666.94	AAA	Aaa	---	---	469,666.94	0.000	0.00	469,666.94
<b>Receivable</b>	<b>CCYUSD</b>	<b>469,666.94</b>	<b>AAA</b>	<b>Aaa</b>	<b>---</b>	<b>---</b>	<b>469,666.94</b>	<b>0.000</b>	<b>0.00</b>	<b>469,666.94</b>

## MMFUND

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
GOLDMAN:FS GOVT INST	38141W273	155,291,424.20	AAA	Aaa	---	---	155,291,424.20	---	0.00	155,291,424.20
<b>GOLDMAN:FS GOVT INST</b>	<b>38141W273</b>	<b>155,291,424.20</b>	<b>AAA</b>	<b>Aaa</b>	<b>---</b>	<b>---</b>	<b>155,291,424.20</b>	<b>---</b>	<b>0.00</b>	<b>155,291,424.20</b>

## Summary

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
---	---	155,761,091.14	AAA	Aaa	---	---	155,761,091.14	0.000	0.00	155,761,091.14

\* Grouped by: Security Type.   \* Groups Sorted by: Security Type.   \* Weighted by: Market Value + Accrued.   \* Holdings Displayed by: Position.

### LIPA Dashboard Balance Sheet

Account	Market Value + Accrued	Yield at Cost	Portfolio Credit Quality	Portfolio Effective Duration	Yield at Market
GSAM-LIPA Operating Fund	170,044,845.45	3.543	AAA	0.000	3.541
<b>Total</b>	<b>170,044,845.45</b>	<b>3.543</b>	<b>AAA</b>	<b>0.000</b>	<b>3.541</b>

Footnotes: 1,2,3

### Security Type Allocation



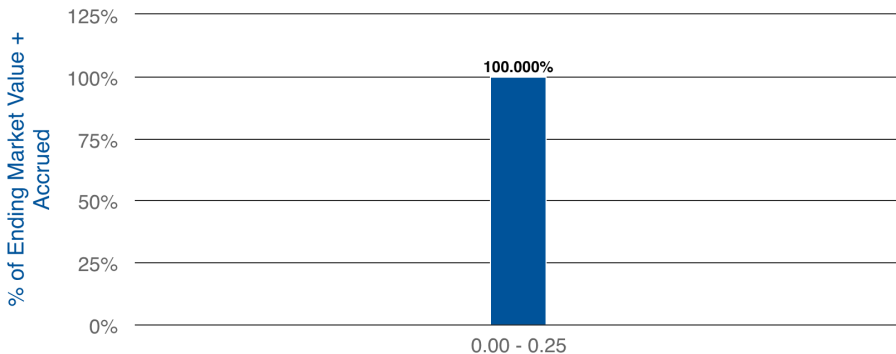
Chart calculated by: Ending Market Value + Accrued

### Credit Quality - S&P



Chart calculated by: Ending Market Value + Accrued

### Duration Distribution



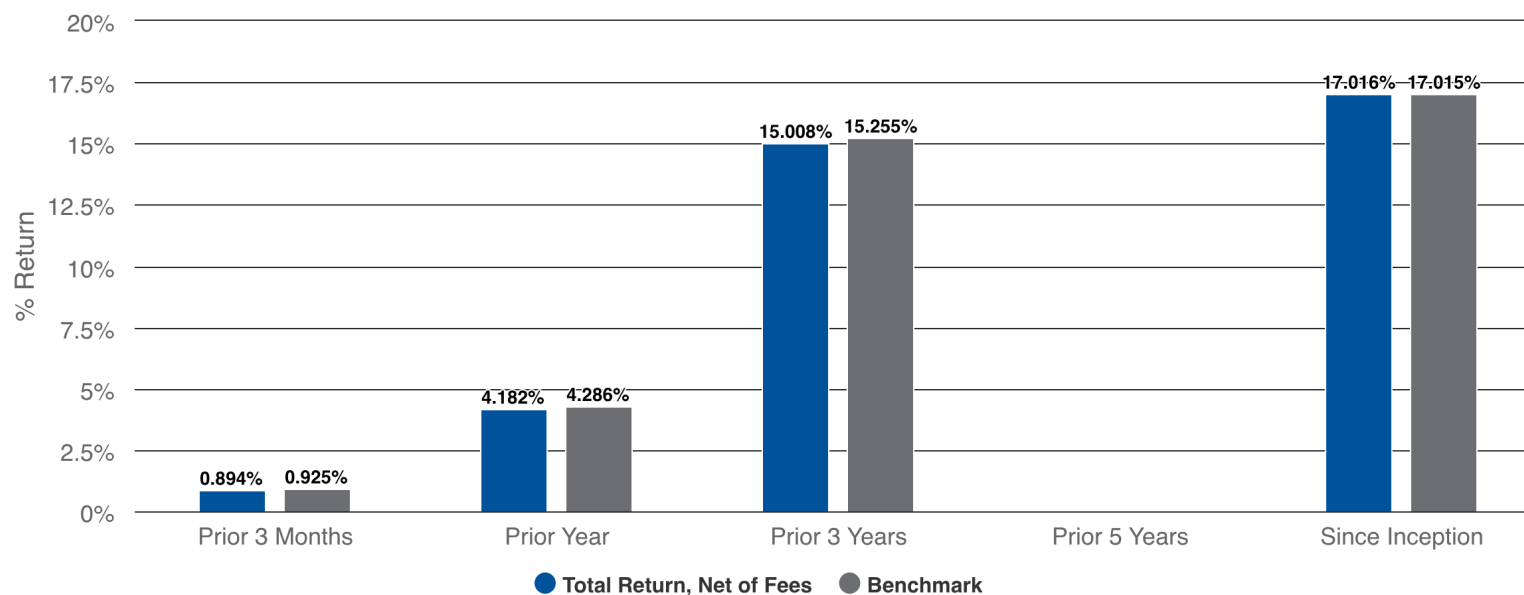
# Portfolio Performance

As of 03/31/2026

[Return to Table of Contents](#)

GSAM-LIPA Operating Fund (291670)

Dated: 04/22/2026



	Prior 3 Months	Prior Year	Prior 3 Years	Prior 5 Years	Since Inception
Total Return, Net of Fees	0.894%	4.182%	15.008%	---	17.016%
Benchmark	0.925%	4.286%	15.255%	---	17.015%

\* Pivoted by: Period.

Account	Index	Index Start Date	Index End Date
GSAM-LIPA Operating Fund	ICE BofA 6-9 Month US Treasury Index	04/25/2012	---

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 02/14/2022.

Reported Index Return is always Total Return.

## Managed Account Detail of Securities Held

As of 03/31/2026

## GSAM-LIPA Operating Fund (291670)

Dated: 04/22/2026

[Return to Table of Contents](#)

## ABS

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
DROCK 2023-1 A	06742LAX1	400,000.00	AAA	NA	04/18/2023	04/25/2023	399,999.49	3.952	839.11	400,080.00
<b>DROCK 2023-1 A</b>	<b>06742LAX1</b>	<b>400,000.00</b>	<b>AAA</b>	<b>NA</b>	<b>04/18/2023</b>	<b>04/25/2023</b>	<b>399,999.49</b>	<b>3.952</b>	<b>839.11</b>	<b>400,080.00</b>

## CASH

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
Receivable	CCYUSD	454,195.40	AAA	Aaa	---	---	454,195.40	0.000	0.00	454,195.40
<b>Receivable</b>	<b>CCYUSD</b>	<b>454,195.40</b>	<b>AAA</b>	<b>Aaa</b>	<b>---</b>	<b>---</b>	<b>454,195.40</b>	<b>0.000</b>	<b>0.00</b>	<b>454,195.40</b>

## MMFUND

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
GOLDMAN:FS GOVT INST	38141W273	169,189,730.94	AAAm	Aaa	---	---	169,189,730.94	---	0.00	169,189,730.94
<b>GOLDMAN:FS GOVT INST</b>	<b>38141W273</b>	<b>169,189,730.94</b>	<b>AAAm</b>	<b>Aaa</b>	<b>---</b>	<b>---</b>	<b>169,189,730.94</b>	<b>---</b>	<b>0.00</b>	<b>169,189,730.94</b>

## Summary

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
---	---	170,043,926.34	AAA	Aaa	---	---	170,043,925.83	1.853	839.11	170,044,006.34

\* Grouped by: Security Type. \* Groups Sorted by: Security Type. \* Weighted by: Market Value + Accrued. \* Holdings Displayed by: Position.



### LIPA Dashboard Balance Sheet

Account	Market Value + Accrued	Yield at Cost	Portfolio Credit Quality	Portfolio Effective Duration	Yield at Market
GSAM-LIPA Construction Fund I	11,128,331.16	3.539	AAA	0.000	3.539
<b>Total</b>	<b>11,128,331.16</b>	<b>3.539</b>	<b>AAA</b>	<b>0.000</b>	<b>3.539</b>

Footnotes: 1,2,3

### Security Type Allocation



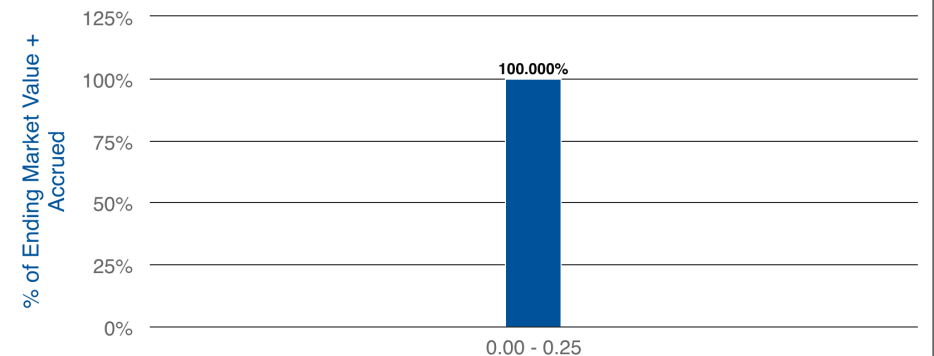
Chart calculated by: Ending Market Value + Accrued

### Credit Quality - S&P



Chart calculated by: Ending Market Value + Accrued

### Duration Distribution



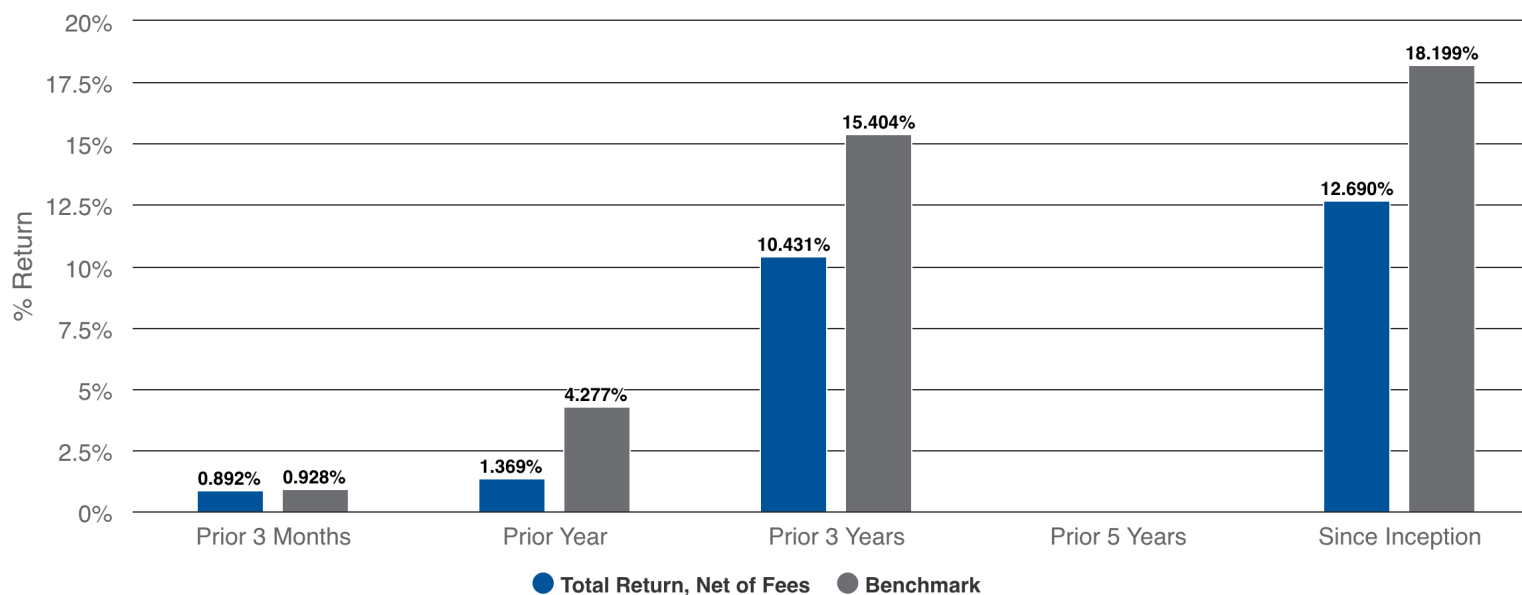
# Portfolio Performance

As of 03/31/2026

GSAM-LIPA Construction Fund I (291671)

Dated: 04/22/2026

[Return to Table of Contents](#)



	Prior 3 Months	Prior Year	Prior 3 Years	Prior 5 Years	Since Inception
Total Return, Net of Fees	0.892%	1.369%	10.431%	---	12.690%
Benchmark	0.928%	4.277%	15.404%	---	18.199%

\* Pivoted by: Period.

Account	Index	Index Start Date	Index End Date
GSAM-LIPA Construction Fund I	ICE BofA 0-3 Month US Treasury Bill Index	11/27/2001	---

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 02/14/2022.

Reported Index Return is always Total Return.

## Managed Account Detail of Securities Held

As of 03/31/2026

GSAM-LIPA Construction Fund I (291671)

Dated: 04/22/2026

[Return to Table of Contents](#)

## CASH

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
Receivable	CCYUSD	33,448.53	AAA	Aaa	---	---	33,448.53	0.000	0.00	33,448.53
<b>Receivable</b>	<b>CCYUSD</b>	<b>33,448.53</b>	<b>AAA</b>	<b>Aaa</b>	<b>---</b>	<b>---</b>	<b>33,448.53</b>	<b>0.000</b>	<b>0.00</b>	<b>33,448.53</b>

## MMFUND

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
GOLDMAN:FS GOVT INST	38141W273	11,094,882.63	AAA	Aaa	---	---	11,094,882.63	---	0.00	11,094,882.63
<b>GOLDMAN:FS GOVT INST</b>	<b>38141W273</b>	<b>11,094,882.63</b>	<b>AAA</b>	<b>Aaa</b>	<b>---</b>	<b>---</b>	<b>11,094,882.63</b>	<b>---</b>	<b>0.00</b>	<b>11,094,882.63</b>

## Summary

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
---	---	11,128,331.16	AAA	Aaa	---	---	11,128,331.16	0.000	0.00	11,128,331.16

\* Grouped by: Security Type. \* Groups Sorted by: Security Type. \* Weighted by: Market Value + Accrued. \* Holdings Displayed by: Position.

## LIPA Dashboard Balance Sheet

<i>Account</i>	<i>Market Value + Accrued</i>	<i>Yield at Cost</i>	<i>Portfolio Credit Quality</i>	<i>Portfolio Effective Duration</i>	<i>Yield at Market</i>
GSAM-LIPA LIEU SERVCO Funding	230,450,629.18	3.866	AA-	0.888	3.946
Total	230,450,629.18	3.866	AA-	0.888	3.946

Footnotes: 1,2,3

## Security Type Allocation



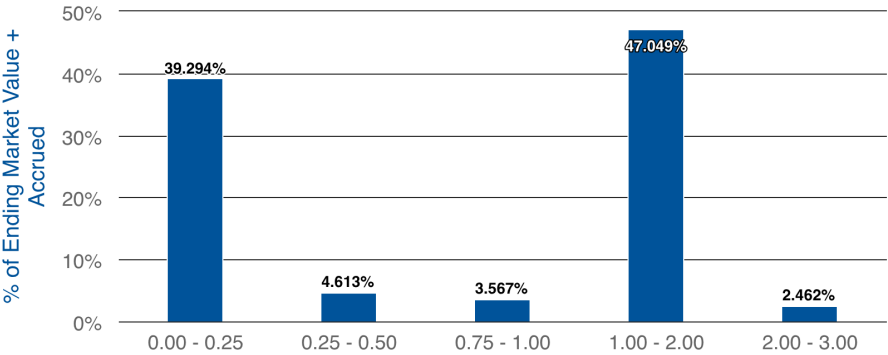
Chart calculated by: Ending Market Value + Accrued

## Credit Quality - S&P



Chart calculated by: Ending Market Value + Accrued

## Duration Distribution



1: \* Grouped by: Account. 2: \* Groups Sorted by: Market Value + Accrued. 3: \* Weighted by: Market Value + Accrued, except Yield at Cost by Base Book Value + Accrued.

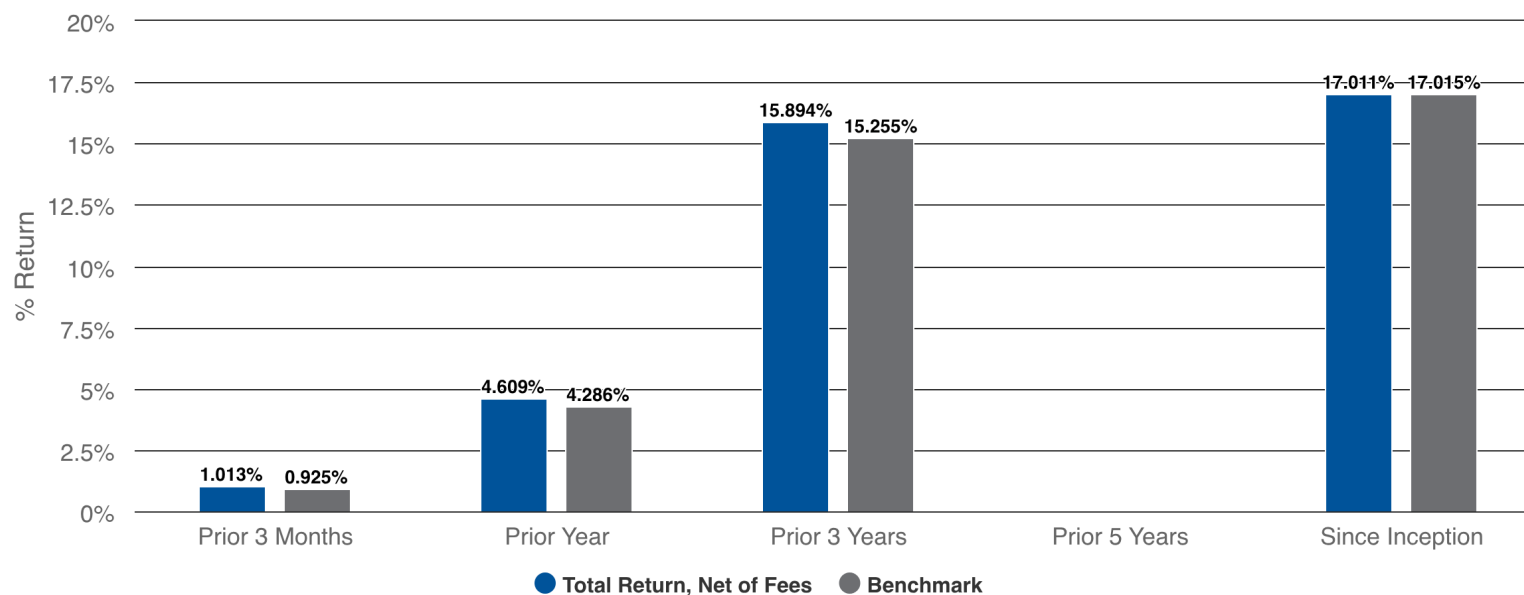
# Portfolio Performance

As of 03/31/2026

[Return to Table of Contents](#)

## GSAM-LIPA LIEU SERVCO Funding (291666)

Dated: 04/22/2026



	Prior 3 Months	Prior Year	Prior 3 Years	Prior 5 Years	Since Inception
Total Return, Net of Fees	1.013%	4.609%	15.894%	---	17.011%
Benchmark	0.925%	4.286%	15.255%	---	17.015%

\* Pivoted by: Period.

Account	Index	Index Start Date	Index End Date
GSAM-LIPA LIEU SERVCO Funding	ICE BofA 6-9 Month US Treasury Index	04/25/2012	---

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 02/14/2022.

Reported Index Return is always Total Return.

# Managed Account Detail of Securities Held

As of 03/31/2026

[Return to Table of Contents](#)

# GSAM-LIPA LIEU SERVCO Funding (291666)

Dated: 04/22/2026

ABS

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
AMXCA 2025-3 A	02582JKR0	1,425,000.00	AAA	NA	05/06/2025	05/13/2025	1,424,523.63	4.281	2,856.33	1,438,908.00
AMXCA 2024-3 A	02589BAE0	500,000.00	AAA	NA	07/16/2024	07/23/2024	499,990.18	4.078	1,033.33	503,740.00
BACCT 2023-2 A	05522RDH8	700,000.00	NA	Aaa	04/10/2025	04/11/2025	702,240.92	3.962	1,549.33	704,452.00
DROCK 2023-1 A	06742LAX1	600,000.00	AAA	NA	04/18/2023	04/25/2023	599,999.23	3.952	1,258.67	600,120.00
CHAOT 245 A3	16144QAC9	425,000.00	AAA	NA	09/13/2024	09/24/2024	424,969.07	---	296.08	425,144.50
FORDL 2025-A A3	345282AD9	600,000.00	NA	Aaa	01/22/2025	01/27/2025	599,967.83	---	1,258.67	602,772.00
FORDO 2024-C A3	34532UAD1	450,000.00	AAA	NA	09/17/2024	09/20/2024	449,998.16	---	814.00	449,968.50
FORDO 2024-D A2A	34535VAB0	235,790.30	NA	Aaa	11/19/2024	11/22/2024	235,787.40	---	481.01	236,026.09
GMCAR 2025-1 A2A	362955AB2	202,118.01	NA	Aaa	01/09/2025	01/15/2025	202,112.04	---	373.92	202,243.32
GMALT 2025-3 A3	379965AD8	1,700,000.00	AAA	NA	08/05/2025	08/13/2025	1,699,830.03	---	2,166.08	1,700,850.00
HART 2024-B A3	44934QAD3	525,000.00	AAA	NA	07/16/2024	07/24/2024	524,956.64	---	1,129.33	528,071.25
MBALT 2024-B A3	58769GAD5	593,409.29	AAA	NA	09/17/2024	09/25/2024	593,389.58	---	1,115.61	593,634.78
NMOTR 24B A	65479VAB2	550,000.00	NA	Aaa	03/13/2024	03/20/2024	549,978.53	4.274	1,234.44	553,773.00
---	---	8,506,317.60	AAA	Aaa	---	---	8,507,743.24	4.142	15,566.82	8,539,703.45

AGCY BOND

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133ER6M8	1,160,000.00	AA+	Aa1	03/04/2025	03/07/2025	1,160,000.00	3.606	3,068.84	1,163,155.20
FEDERAL FARM CREDIT BANKS FUNDING CORP	3133ERRM5	502,000.00	AA+	Aa1	08/27/2024	09/03/2024	502,000.00	3.695	1,530.96	502,150.60
FEDERAL NATIONAL MORTGAGE ASSOCIATION	3135G07M9	732,000.00	AA+	Aa1	11/04/2024	11/06/2024	732,000.00	3.708	4,377.16	734,071.56
---	---	2,394,000.00	AA+	Aa1	---	---	2,394,000.00	3.656	8,976.96	2,399,377.36

CASH

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
Receivable	CCYUSD	249,290.98	AAA	Aaa	---	---	249,290.98	0.000	0.00	249,290.98
Receivable	CCYUSD	249,290.98	AAA	Aaa	---	---	249,290.98	0.000	0.00	249,290.98

CORP

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
ABN AMRO BANK NV	00084DBG4	1,100,000.00	A	Aa3	01/15/2025	01/22/2025	1,100,000.00	4.138	9,947.12	1,104,972.00
COREBRIDGE GLOBAL FUNDING	00138CAW8	715,000.00	A+	A2	10/03/2024	10/04/2024	716,827.94	4.162	693.25	717,938.65
COREBRIDGE GLOBAL FUNDING	00138CBD9	3,500,000.00	A+	A2	12/12/2025	12/15/2025	3,547,231.78	4.530	40,016.67	3,521,490.00
ABBVIE INC	00287YDY2	1,000,000.00	A-	A2	02/17/2026	02/18/2026	1,016,960.11	4.160	2,066.67	1,009,100.00
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y	05253JAZ4	465,000.00	AA-	Aa2	01/08/2024	01/18/2024	465,000.00	4.217	4,478.85	466,897.20
AUSTRALIA AND NEW ZEALAND BANKING GROUP LTD (NEW Y	05253JB42	255,000.00	AA-	Aa2	09/23/2024	09/30/2024	255,000.00	4.066	27.76	254,459.40
BMW US CAPITAL LLC	05565ECL7	1,051,000.00	A	A2	---	---	1,051,008.51	3.991	10,981.63	1,051,010.51
BMW US CAPITAL LLC	05565ECX1	450,000.00	A	A2	03/17/2025	03/21/2025	450,000.00	4.401	512.28	451,296.00
BANK OF AMERICA CORP	06051GJS9	3,019,000.00	A-	A1	02/18/2026	02/19/2026	2,992,978.78	4.584	10,033.65	2,993,791.35
BANK OF MONTREAL	06368L8M1	428,000.00	A-	A2	09/03/2024	09/10/2024	428,000.00	4.472	1,290.86	428,346.68
BANK OF MONTREAL	06368LNT9	675,000.00	A-	A2	06/27/2023	06/29/2023	674,942.29	3.825	11,527.50	676,680.75
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675DCH3	695,000.00	A+	A1	01/17/2024	01/23/2024	695,000.00	4.182	6,299.31	698,238.70
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675DCM2	3,796,000.00	A+	A1	02/17/2026	02/18/2026	3,881,490.30	4.452	24,645.53	3,846,031.28

## Managed Account Detail of Securities Held

As of 03/31/2026

[Return to Table of Contents](#)

## GSAM-LIPA LIEU SERVCO Funding (291666)

Dated: 04/22/2026

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
BANQUE FEDERATIVE DU CREDIT MUTUEL SA	06675FBC0	759,000.00	A+	A1	---	---	760,899.66	4.317	7,294.50	763,584.36
BLACKSTONE HOLDINGS FINANCE CO LLC	09261BAJ9	1,475,000.00	A+	NA	02/17/2026	02/18/2026	1,517,467.29	4.527	35,776.94	1,505,635.75
BRISTOL-MYERS SQUIBB CO	110122DP0	1,000,000.00	A	A2	10/16/2025	10/17/2025	960,816.00	4.009	4,312.50	955,270.00
CSL FINANCE PLC	12661PAA7	793,000.00	A-	A3	02/18/2026	02/19/2026	793,505.46	4.375	13,060.27	788,654.36
CANADIAN IMPERIAL BANK OF COMMERCE	13607HR61	315,000.00	A-	A2	04/09/2025	04/10/2025	311,637.12	4.188	5,252.63	312,706.80
CANADIAN IMPERIAL BANK OF COMMERCE	13607L8C0	633,000.00	A-	A2	07/15/2025	07/16/2025	639,206.18	4.314	8,563.80	639,944.01
CANADIAN IMPERIAL BANK OF COMMERCE	13607L8D8	688,000.00	A-	A2	06/24/2024	06/28/2024	688,000.00	4.151	174.88	691,563.84
CANADIAN IMPERIAL BANK OF COMMERCE	13607LWT6	65,000.00	A-	A2	04/09/2025	04/10/2025	65,376.08	4.147	1,915.25	65,569.40
CANADIAN IMPERIAL BANK OF COMMERCE	13607PHT4	345,000.00	A-	A2	09/04/2024	09/11/2024	345,000.00	4.462	864.03	345,134.55
CANADIAN IMPERIAL BANK OF COMMERCE	13607PHU1	600,000.00	A-	A2	09/04/2024	09/11/2024	600,000.00	4.503	1,600.23	600,492.00
CATERPILLAR FINANCIAL SERVICES CORP	14913UAY6	637,000.00	NA	A2	02/17/2026	02/18/2026	645,414.56	4.129	2,179.96	640,140.41
CHEVRON USA INC	166756AZ9	289,000.00	AA-	Aa2	02/24/2025	02/26/2025	289,000.00	3.992	1,237.68	290,037.51
COMCAST CORP	20030NCA7	1,923,000.00	A-	A3	---	---	1,896,861.63	4.199	7,740.07	1,886,982.21
CREDIT AGRICOLE SA	22534PAE3	598,000.00	A+	A1	---	---	599,210.20	4.166	7,984.20	600,134.86
CREDIT AGRICOLE SA	22534PAH6	1,345,000.00	A+	A1	03/04/2024	03/11/2024	1,345,000.00	4.213	3,836.24	1,356,351.80
JOHN DEERE CAPITAL CORP	24422EXY0	482,000.00	A	A1	01/06/2025	01/09/2025	481,957.12	4.075	5,000.75	483,508.66
DUKE ENERGY PROGRESS LLC	26442UAT1	517,000.00	A	Aa3	03/03/2025	03/06/2025	516,863.15	4.130	1,561.77	518,013.32
EQUITABLE FINANCIAL LIFE GLOBAL FUNDING	29449WAU1	34,000.00	A+	A1	03/27/2025	04/01/2025	33,985.55	4.487	782.00	34,037.06
FEDERATION DES CAISSES DESJARDINS DU QUEBEC	31429KAN3	700,000.00	A-	A1	01/17/2025	01/27/2025	700,000.00	4.130	5,348.96	700,742.00
GENERAL DYNAMICS CORP	369550AZ1	4,000,000.00	A	A1	10/16/2025	10/17/2025	3,929,496.28	4.069	39,666.67	3,910,120.00
HSBC HOLDINGS PLC	404280BB4	1,685,000.00	A-	A3	07/18/2025	07/21/2025	1,683,756.27	4.039	23,000.25	1,684,511.35
HSBC HOLDINGS PLC	404280DZ9	665,000.00	A-	A3	07/17/2025	07/18/2025	667,945.17	5.037	5,111.06	668,245.20
HUNTINGTON NATIONAL BANK	44644MAL5	250,000.00	A-	A3	02/19/2025	02/26/2025	250,080.05	4.336	2,407.72	250,067.50
HYUNDAI CAPITAL AMERICA	44891ADN4	408,000.00	A-	A3	01/06/2025	01/08/2025	408,000.00	4.879	4,369.58	405,707.04
HYUNDAI CAPITAL AMERICA	44891ADP9	657,000.00	A-	A3	03/24/2025	03/27/2025	656,777.07	4.498	531.08	659,194.38
INTERCONTINENTAL EXCHANGE INC	45866FAU8	5,346,000.00	A-	A3	---	---	5,362,664.53	3.783	9,504.00	5,362,235.80
INTERNATIONAL BUSINESS MACHINES CORP	459200LF6	3,616,000.00	A-	A3	02/17/2026	02/18/2026	3,670,407.35	4.298	23,820.40	3,638,346.88
INTUIT INC	46124HAC0	2,300,000.00	A	A3	02/18/2026	02/19/2026	2,233,066.85	4.236	6,555.00	2,217,545.00
JACKSON NATIONAL LIFE GLOBAL FUNDING	46849LVC2	374,000.00	A	A3	01/06/2025	01/13/2025	373,944.13	4.421	3,970.63	375,338.92
JPMORGAN CHASE BANK NA	48125LRU8	1,365,000.00	AA-	Aa2	12/05/2023	12/08/2023	1,365,000.00	4.264	21,894.22	1,372,644.00
MACQUARIE BANK LTD	55608PBU7	197,000.00	A+	Aa2	06/26/2024	07/02/2024	197,000.00	4.150	2,240.17	197,971.21
MARS INC	571676AX3	6,337,000.00	A	A2	02/17/2026	02/18/2026	6,424,249.11	4.267	24,291.83	6,375,212.11
MET TOWER GLOBAL FUNDING	58989V2G8	495,000.00	AA-	Aa3	01/10/2024	01/16/2024	494,887.36	4.210	5,001.56	497,410.65
MET TOWER GLOBAL FUNDING	58989V2J2	1,911,000.00	AA-	Aa3	02/17/2026	02/18/2026	1,917,691.61	4.310	38,220.00	1,902,496.05
MET TOWER GLOBAL FUNDING	58989V2K9	1,704,000.00	AA-	Aa3	12/12/2025	12/15/2025	1,728,142.92	4.363	17,494.40	1,716,541.44
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AV6	1,448,000.00	A-	A1	---	---	1,452,097.42	4.337	4,620.29	1,438,037.76
MIZUHO FINANCIAL GROUP INC	60687YAM1	5,433,000.00	A-	A1	02/18/2026	02/19/2026	5,382,937.72	4.339	9,568.12	5,344,931.07
MORGAN STANLEY	61761J3R8	1,487,000.00	A-	A1	07/17/2025	07/18/2025	1,481,096.81	4.187	8,261.11	1,481,869.85
NTT FINANCE CORP	62954WAC9	753,000.00	A-	A3	01/13/2025	01/14/2025	752,854.86	4.557	4,326.32	752,856.93
NTT FINANCE CORP	62954WAP0	629,000.00	A-	A3	02/17/2026	02/18/2026	634,815.45	4.379	5,984.67	630,434.12
NATIONAL RURAL UTILITIES COOPERATIVE FINANCE CORP	63743HGB2	503,000.00	NA	A2	02/17/2026	02/18/2026	504,620.21	4.243	6,126.12	500,590.63
NATWEST MARKETS PLC	63906YAD0	601,000.00	A	A1	01/21/2025	01/22/2025	592,064.04	4.245	53.42	593,259.12
NATWEST MARKETS PLC	63906YAM0	1,194,000.00	A	A1	02/19/2026	02/20/2026	1,213,037.39	4.430	1,588.35	1,202,011.74
NATWEST MARKETS PLC	63906YAN8	659,000.00	A	A1	03/18/2025	03/21/2025	659,000.00	4.382	754.52	661,517.38
NORDEA BANK ABP	65558RAD1	1,000,000.00	A	A2	02/17/2026	02/18/2026	1,022,144.46	4.311	1,343.75	1,015,070.00
NORTHWESTERN MUTUAL GLOBAL FUNDING	66815L2K4	290,000.00	AA+	Aa1	09/19/2024	09/20/2024	291,849.94	4.283	560.67	290,266.80
PNC BANK NA (DELAWARE)	69353RFY9	1,243,000.00	A	A2	05/06/2025	05/13/2025	1,243,000.00	4.303	21,646.64	1,243,049.72
PACCAR FINANCIAL CORP	69371RT55	417,000.00	A+	A1	11/18/2024	11/25/2024	416,884.44	4.047	6,567.75	418,180.11
PAYPAL HOLDINGS INC	70450YAS2	1,844,000.00	A-	A3	02/17/2026	02/18/2026	1,863,670.39	4.333	5,698.47	1,847,890.84
PROTECTIVE LIFE GLOBAL FUNDING	74368CBC7	343,000.00	AA-	A1	---	---	342,600.76	4.111	2,559.05	342,663.86
ROYAL BANK OF CANADA	78016FZS6	5,296,000.00	A	A1	02/17/2026	02/18/2026	5,331,944.28	4.264	36,177.56	5,294,093.44
CHARLES SCHWAB CORP	808513BP9	1,330,000.00	A-	A2	---	---	1,285,460.33	4.175	812.78	1,275,829.10

## Managed Account Detail of Securities Held

As of 03/31/2026

[Return to Table of Contents](#)

## GSAM-LIPA LIEU SERVCO Funding (291666)

Dated: 04/22/2026

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
SKANDINAVISKA ENSKILDA BANKEN AB	83051GAT5	200,000.00	AA-	Aa3	09/11/2024	09/12/2024	197,454.12	4.251	146.67	197,352.00
STATE STREET CORP	857477CQ4	273,000.00	A	Aa3	10/17/2024	10/22/2024	273,000.00	4.110	2,254.07	273,663.39
SUMITOMO MITSUI FINANCIAL GROUP, INC	86562MAF7	1,029,000.00	A-	A1	---	---	1,023,060.04	4.278	5,792.81	1,024,143.12
SUMITOMO MITSUI FINANCIAL GROUP, INC	86562MAY6	4,320,000.00	A-	A1	02/17/2026	02/18/2026	4,299,050.10	4.363	31,470.72	4,259,390.40
SUMITOMO MITSUI TRUST BANK LTD	86563VBP3	705,000.00	A	A1	02/28/2024	03/07/2024	704,796.42	4.214	2,444.00	711,274.50
SUMITOMO MITSUI TRUST BANK LTD	86563VBT5	2,155,000.00	A	A1	02/17/2026	02/18/2026	2,175,957.28	4.254	5,594.02	2,160,796.95
SUMITOMO MITSUI TRUST BANK LTD	86563VBW8	356,000.00	A	A1	09/03/2024	09/10/2024	356,000.00	4.138	1,005.72	358,385.20
SUMITOMO MITSUI TRUST BANK LTD	86563VBX6	2,078,000.00	A	A1	---	---	2,104,660.91	4.338	4,675.50	2,084,171.66
COMCAST CABLE COMMUNICATIONS LLC	872287AL1	3,343,000.00	A-	WR	01/16/2026	01/20/2026	3,529,528.35	4.350	30,435.23	3,507,809.90
TORONTO-DOMINION BANK	89114TZD7	1,046,000.00	A-	A2	06/27/2023	06/29/2023	1,039,187.87	3.914	4,114.27	1,041,115.18
TORONTO-DOMINION BANK	89115A3F7	608,000.00	A-	A2	01/28/2025	01/31/2025	608,000.00	4.253	4,623.16	610,273.92
TORONTO-DOMINION BANK	89115KAK6	1,802,000.00	A-	A2	02/17/2026	02/18/2026	1,804,437.84	4.332	15,277.66	1,789,097.68
TOYOTA MOTOR CREDIT CORP	89236TNG6	1,275,000.00	A+	A1	05/12/2025	05/15/2025	1,274,678.89	4.132	21,834.38	1,280,023.50
WASTE MANAGEMENT INC	94106LBE8	658,000.00	A-	A3	10/16/2025	10/17/2025	651,003.24	4.118	7,830.20	648,083.94
WASTE MANAGEMENT INC	94106LCB3	900,000.00	A-	A3	02/17/2026	02/18/2026	912,779.44	4.148	1,800.00	905,868.00
---	---	106,875,000.00	A	A2	---	---	107,251,421.44	4.265	721,034.30	106,816,344.76

## CP

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
HSBC USA Inc.	40446MJG5	1,129,000.00	A-2	P-1	02/18/2026	02/19/2026	1,108,821.01	3.877	0.00	1,108,821.01
Podium Funding Trust	73044BES5	698,000.00	A-1	P-1	10/16/2025	10/16/2025	698,000.00	3.854	1,199.78	698,000.00
The Charles Schwab Corporation	8085A3ET8	1,542,000.00	A-2	P-1	02/19/2026	02/19/2026	1,532,789.12	3.795	0.00	1,532,789.12
---	---	3,369,000.00	A-	P-1	---	---	3,339,610.13	3.835	1,199.78	3,339,610.13

## MMFUND

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
GOLDMAN:FS GOVT INST	38141W273	71,214,976.08	AAAm	Aaa	---	---	71,214,976.08	---	0.00	71,214,976.08
GOLDMAN:FS GOVT INST	38141W273	71,214,976.08	AAAm	Aaa	---	---	71,214,976.08	---	0.00	71,214,976.08

## MUNI

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
NEW JERSEY ST TRANSN TR FD AUTH	64613CEZ7	175,000.00	A	A1	10/18/2024	10/24/2024	175,000.00	3.960	2,374.40	175,192.50
NEW JERSEY ST TRANSN TR FD AUTH	64613CEZ7	175,000.00	A	A1	10/18/2024	10/24/2024	175,000.00	3.960	2,374.40	175,192.50

## US GOV

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
UNITED STATES TREASURY	9128283F5	1,862,600.00	AA+	Aa1	10/16/2025	10/17/2025	1,826,508.28	3.843	15,860.40	1,816,258.51
UNITED STATES TREASURY	91282CAL5	4,497,100.00	AA+	Aa1	---	---	4,286,332.37	3.840	46.08	4,272,065.12
UNITED STATES TREASURY	91282CAY7	17,147,300.00	AA+	Aa1	---	---	16,332,945.74	3.837	35,919.82	16,265,757.31
UNITED STATES TREASURY	91282CBJ9	7,629,200.00	AA+	Aa1	---	---	7,252,593.86	3.827	9,483.81	7,216,460.28
UNITED STATES TREASURY	91282CCE9	2,681,400.00	AA+	Aa1	05/08/2025	05/12/2025	2,538,218.92	3.819	11,233.89	2,539,366.24
UNITED STATES TREASURY	91282CHQ7	3,080,000.00	AA+	Aa1	09/06/2023	09/08/2023	3,058,792.77	3.813	21,058.01	3,101,190.40
UNITED STATES TREASURY	91282CME8	1,442,900.00	AA+	Aa1	12/23/2024	12/31/2024	1,442,027.12	3.765	15,415.51	1,447,964.58
UNITED STATES TREASURY	---	38,340,500.00	AA+	Aa1	---	---	36,737,419.06	3.829	109,017.52	36,659,062.44



# Managed Account Detail of Securities Held

As of 03/31/2026

[Return to Table of Contents](#)

# GSAM-LIPA LIEU SERVCO Funding (291666)

Dated: 04/22/2026

## YANKEE

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
MITSUBISHI UFJ FINANCIAL GROUP INC	606822AJ3	200,000.00	A-	A1	09/13/2024	09/16/2024	198,758.53	4.307	275.70	198,626.00
<b>MITSUBISHI UFJ FINANCIAL GROUP INC</b>	<b>606822AJ3</b>	<b>200,000.00</b>	<b>A-</b>	<b>A1</b>	<b>09/13/2024</b>	<b>09/16/2024</b>	<b>198,758.53</b>	<b>4.307</b>	<b>275.70</b>	<b>198,626.00</b>

## Summary

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
---	---	231,324,084.66	AA-	Aa2	---	---	230,068,219.46	4.132	858,445.49	229,592,183.69

\* Grouped by: Security Type.   \* Groups Sorted by: Security Type.   \* Weighted by: Market Value + Accrued.   \* Holdings Displayed by: Position.



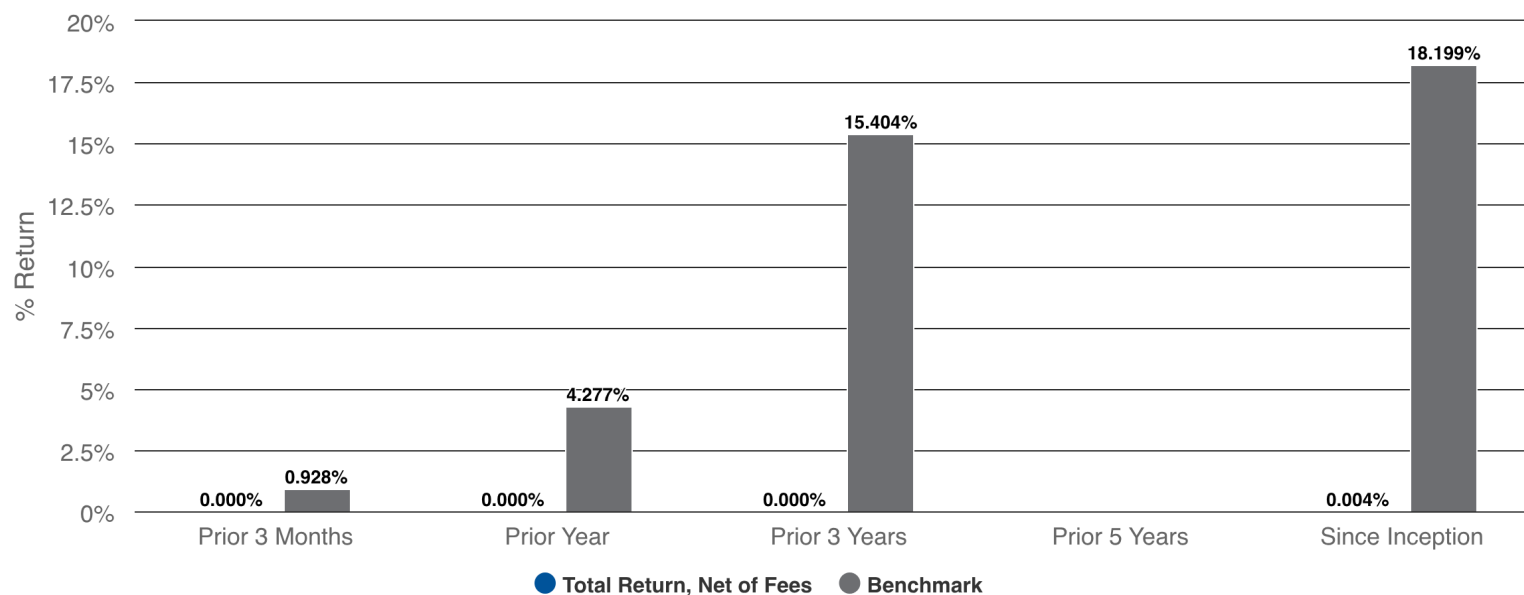
# Portfolio Performance

As of 03/31/2026

[Return to Table of Contents](#)

GSAM-LIPA Grant Fund (291667)

Dated: 04/22/2026



	Prior 3 Months	Prior Year	Prior 3 Years	Prior 5 Years	Since Inception
Total Return, Net of Fees	0.000%	0.000%	0.000%	---	0.004%
Benchmark	0.928%	4.277%	15.404%	---	18.199%

\* Pivoted by: Period.

Account	Index	Index Start Date	Index End Date
GSAM-LIPA Grant Fund	ICE BofA 0-3 Month US Treasury Bill Index	11/27/2001	---

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 02/14/2022.

Reported Index Return is always Total Return.

# Managed Account Detail of Securities Held

As of 03/31/2026

[Return to Table of Contents](#)

GSAM-LIPA Grant Fund (291667)

Dated: 04/22/2026

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
-------------	-------	-----	---------------	-------------------	------------	-------------	----------------	-------------------	------------------	--------------

\* Grouped by: Security Type.   \* Groups Sorted by: Security Type.   \* Weighted by: Market Value + Accrued.   \* Holdings Displayed by: Position.

### LIPA Dashboard Balance Sheet

Account	Market Value + Accrued	Yield at Cost	Portfolio Credit Quality	Portfolio Effective Duration	Yield at Market
GSAM-LIPA System Resiliency	53.46	3.540	AAA	0.000	3.540
<b>Total</b>	<b>53.46</b>	<b>3.540</b>	<b>AAA</b>	<b>0.000</b>	<b>3.540</b>

Footnotes: 1,2,3

### Security Type Allocation



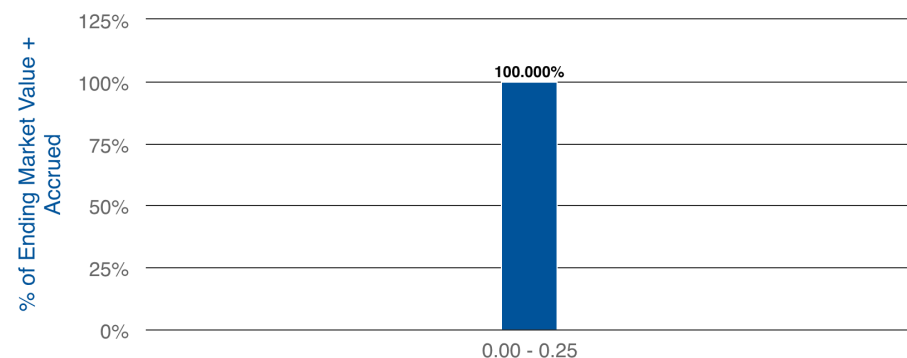
Chart calculated by: Ending Market Value + Accrued

### Credit Quality - S&P



Chart calculated by: Ending Market Value + Accrued

### Duration Distribution



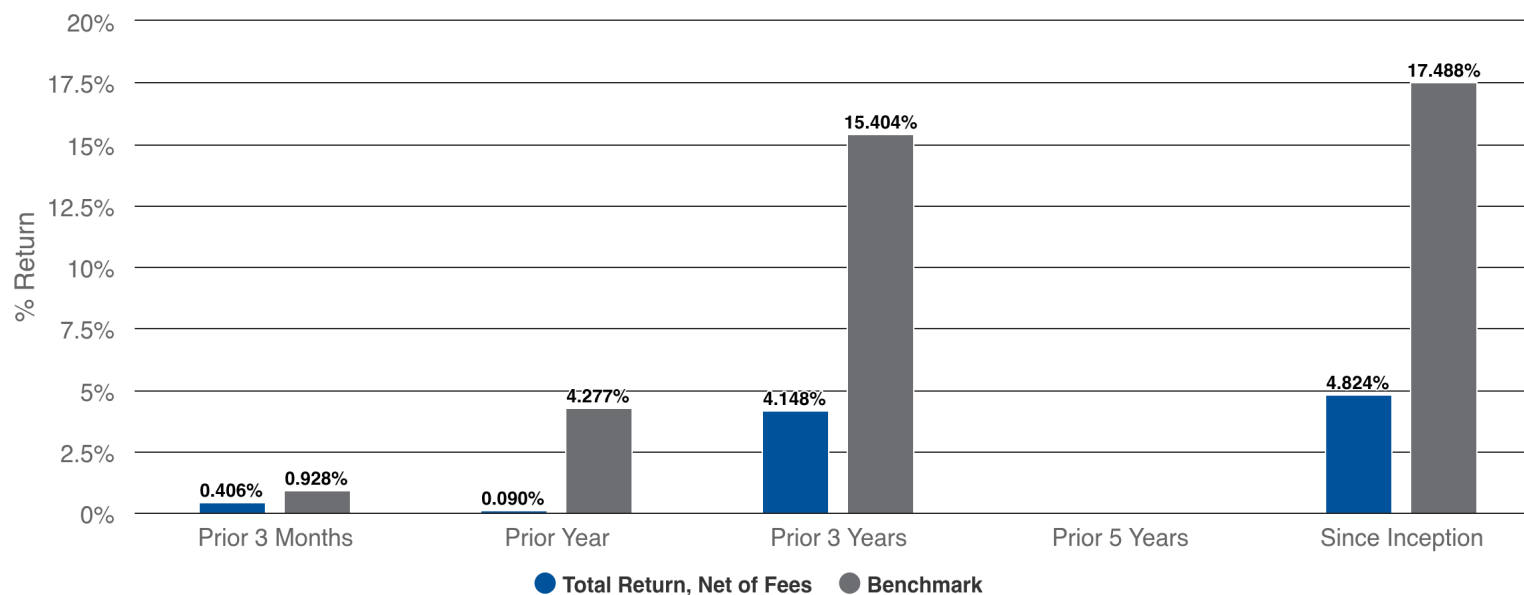
# Portfolio Performance

As of 03/31/2026

GSAM-LIPA System Resiliency (315743)

Dated: 04/22/2026

[Return to Table of Contents](#)



	Prior 3 Months	Prior Year	Prior 3 Years	Prior 5 Years	Since Inception
Total Return, Net of Fees	0.406%	0.090%	4.148%	---	4.824%
Benchmark	0.928%	4.277%	15.404%	---	17.488%

\* Pivoted by: Period.

Account	Index	Index Start Date	Index End Date
GSAM-LIPA System Resiliency	ICE BofA 0-3 Month US Treasury Bill Index	11/27/2001	---

Net of Fees (includes management and trading).

Returns are actual and have not been annualized.

No Tax Adjustment.

Note that data will not exist prior to the performance inception date of: 09/28/2022.

Reported Index Return is always Total Return.

# Managed Account Detail of Securities Held

As of 03/31/2026

GSAM-LIPA System Resiliency (315743)

Dated: 04/22/2026

[Return to Table of Contents](#)

## CASH

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
Receivable	CCYUSD	0.15	AAA	Aaa	---	---	0.15	0.000	0.00	0.15
<b>Receivable</b>	<b>CCYUSD</b>	<b>0.15</b>	<b>AAA</b>	<b>Aaa</b>	<b>---</b>	<b>---</b>	<b>0.15</b>	<b>0.000</b>	<b>0.00</b>	<b>0.15</b>

## MMFUND

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
GOLDMAN:FS GOVT INST	38141W273	53.31	AAA	Aaa	03/03/2026	03/03/2026	53.31	---	0.00	53.31
<b>GOLDMAN:FS GOVT INST</b>	<b>38141W273</b>	<b>53.31</b>	<b>AAA</b>	<b>Aaa</b>	<b>03/03/2026</b>	<b>03/03/2026</b>	<b>53.31</b>	<b>---</b>	<b>0.00</b>	<b>53.31</b>

## Summary

Description	CUSIP	Par	S&P Rating	Moody's Rating	Trade Date	Settle Date	Amortized Cost	Yield to Maturity	Accrued Interest	Market Value
---	---	53.46	AAA	Aaa	---	---	53.46	0.000	0.00	53.46

\* Grouped by: Security Type.   \* Groups Sorted by: Security Type.   \* Weighted by: Market Value + Accrued.   \* Holdings Displayed by: Position.

# Section II

NMP2 Nuclear Decommissioning  
Trust Fund Investment Summary  
March 31, 2026

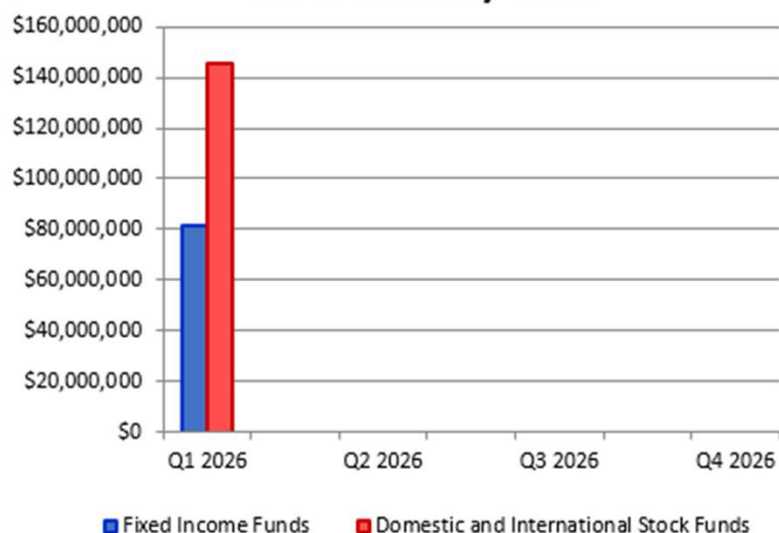


NMP2 Nuclear Decommissioning Trust Fund  
Investment Summary  
March 31, 2026

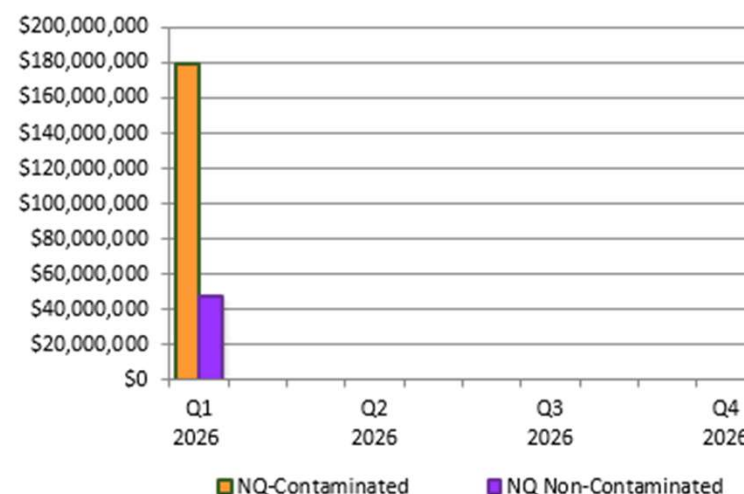


ACCOUNT	Q1 2026	Q2 2026	Q3 2026	Q4 2026
NMP2 NQ Contaminated FI	64,053,228	-	-	-
NMP2 NQ Contaminated Equity	115,295,131	-	-	-
NMP2 NQ Contaminated	\$ 179,348,359	\$ -	\$ -	\$ -
NMP2 NQ Non Cont FI	17,311,525	-	-	-
NMP2 NQ Non Cont Equity	30,539,595	-	-	-
NMP2 NQ Non-Contaminated	47,851,120	-	-	-
<b>TOTAL</b>	<b>\$ 227,199,479</b>	<b>\$ -</b>	<b>\$ -</b>	<b>\$ -</b>

Investment by Class



Total Investment by Account



NMP2 Nuclear Decommissioning Trust Funds Portfolio Performance  
Total Returns  
March 31, 2026



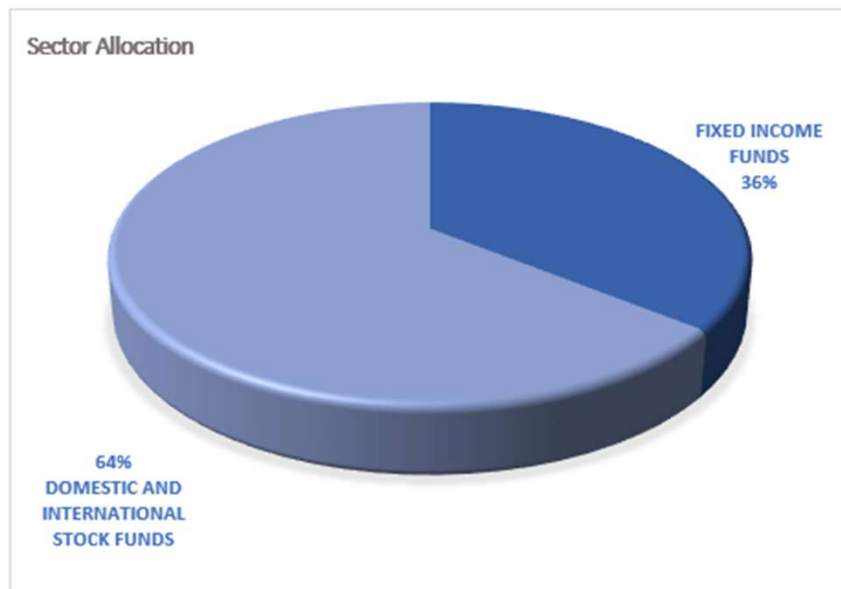
ACCOUNT	Q1 2026	ROR*	Q2 2026	ROR*	Q3 2026	ROR*	Q4 2026	ROR*
MUTUAL FUNDS								
JPMorgan 100% U.S. Treasury Securities Money Market \$	1,041	0.00%	\$ -	0.00%	\$ -	0.00%	\$ -	0.00%
Fidelity Inflation-Protected Bond Index <sup>1</sup>	37,374,974	0.44%	-	0.50%	-	0.00%	-	0.00%
Vanguard Total Bond Market Index Fund Institutional <sup>2</sup>	43,988,738	0.06%	-	0.00%	-	0.00%	-	0.00%
Vanguard Stock Market Index Institutional Plus <sup>3</sup>	84,593,710	-3.96%	-	0.00%	-	0.00%	-	0.00%
Vanguard International Stock Index Institutional <sup>4</sup>	61,241,016	1.75%	-	0.00%	-	0.00%	-	0.00%
Total	\$ 227,199,479		\$ -		\$ -		\$ -	

<sup>1-4</sup> established by NDTF Account Investment Policy

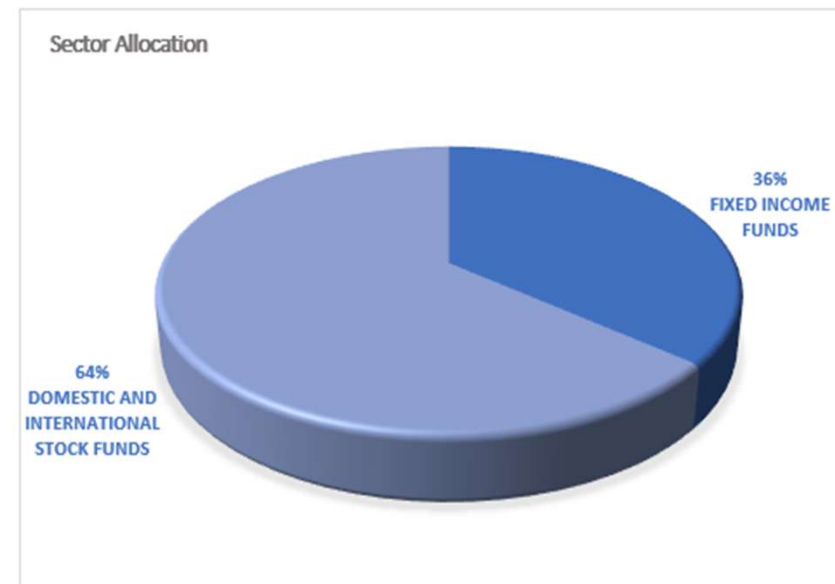
<sup>1</sup> Bloomberg US Treasury Inflation-Protected Index	0.26%	0.00%	0.00%	0.00%
<sup>2</sup> Bloomberg US Agg Floating Adjusted Index	-0.07%	0.00%	0.00%	0.00%
<sup>3</sup> CRSP US Total Market Index	-3.96%	0.00%	0.00%	0.00%
<sup>4</sup> FTSE Global All Cap ex US Index	-0.59%	0.00%	0.00%	0.00%
Total Cost Basis at Quarter End	\$ 188,972,463	\$ -	\$ -	\$ -

\* Rates of return are after fees and expenses

Non-Qualified Contaminated Account



Non-Qualified Non-Contaminated Account



# Section III

OPEB

March 31, 2026

# OPEB Account Investment Summary and Performance March 31, 2026



ACCOUNT	Q1 2026	ROR*	Q2 2026	ROR*	Q3 2026	ROR*	Q4 2026	ROR*
<b>MUTUAL FUNDS</b>								
Vanguard-Inflation Protected Securities Institutional <sup>1</sup>	\$ 119,745,136	0.32%	\$ -	0.00%	\$ -	0.00%	\$ -	0.00%
Vanguard Total Bond Market Index Fund Institutional Plus <sup>2</sup>	160,819,755	0.06%	-	0.00%	-	0.00%	-	0.00%
Vanguard Stock Market Index Institutional Plus <sup>3</sup>	365,902,483	-3.96%	-	0.00%	-	0.00%	-	0.00%
Vanguard Total International Stock Index Fund Institutional Plus <sup>4</sup>	222,090,310	1.75%	-	0.00%	-	0.00%	-	0.00%
<b>Total</b>	<b>\$ 868,557,684</b>		<b>\$ -</b>		<b>\$ -</b>		<b>\$ -</b>	
<sup>4</sup> established by OPEB Account Investment Policy								
<sup>1</sup> Bloomberg US Treasury Inflation-Protected Index		0.26%		0.00%		0.00%		0.00%
<sup>2</sup> Bloomberg US Agg Floating Adjusted Index		-0.07%		0.00%		0.00%		0.00%
<sup>3</sup> CRSP US Total Market Index		-3.96%		0.00%		0.00%		0.00%
<sup>4</sup> FTSE Global All Cap ex US Index		0.59%		0.00%		0.00%		0.00%
<b>Total Cost Basis at Quarter End</b>	<b>\$ 665,230,508</b>		<b>\$ -</b>		<b>\$ -</b>		<b>\$ -</b>	

\* Rates of return are after fees and expenses

