Total Return Bond ETF - Daily Portfolio Holdings as of 02-14-2024

| Name | Security Type | Ticker | Cusip | ISIN | Sedol | Maturity/Expiration Date | Long/Short | Shares/Number of Contracts | Price | Notional Value | Value/Unrealized Appreciation or Depreciation | Market Value Weight |
|---|---|---|---|---|---|---|---|---|---|---|---|---|
| FEDERATED CORE TR MTG CORE PORTFOLIO | Mutual Funds | | 31409N200 | US31409N2009 | | | Long | 648,035.39 | 8.17 | | 5294449.16 | 17.89008129 |
| ISHARES MBS ETF ISHARES MBS ETF | Mutual Funds | MBB | 464288588 | US4642885887 | B1VKHR1 | | Long | 30,000.00 | 91.2 | | 2736000 | 9.245015097 |
| FEDERATED HERMES INSTITUTIONAL FED HER INST PR V | Mutual Funds | PVOXX | 60934N583 | US60934N5831 | B3SXKW3 | | Long | 1,866,640.82 | 1.0003 | | 1867200.81 | 6.309320058 |
| US TREASURY N/B 12/28 3.75 | Government Issues | | 91282CJR3 | US91282CJR34 | BRT4MG1 | 12/31/2028 | Long | 1,020,000.00 | 97.47781 | | 994273.66 | 3.359676534 |
| US TREASURY N/B 02/28 4 | Government Issues | | 91282CGP0 | US91282CGP05 | BMTY6H5 | 2/29/2028 | Long | 1,005,000.00 | 98.58514 | | 990780.66 | 3.347873596 |
| FEDERATED CORE TR MUTUAL FUND | Mutual Funds | | 31409N887 | US31409N8873 | | | Long | 119,768.89 | 8.13 | | 973721.06 | 3.290228765 |
| US TREASURY N/B 11/28 3.125 | Government Issues | | 9128285M8 | US9128285M81 | BGRW840 | 11/15/2028 | Long | 941,000.00 | 94.80435 | | 892108.93 | 3.014459257 |
| US TREASURY N/B 05/30 6.25 | Government Issues | | 912810FM5 | US912810FM54 | 2545907 | 5/15/2030 | Long | 761,000.00 | 110.1951 | | 838584.71 | 2.833599526 |
| FEDERATED CORE TR III FEDERATED PROJ+TRADE FIN C( | Mutual Funds | | 31415N103 | US31415N1037 | | | Long | 90,949.80 | 8.81 | | 801267.7 | 2.70750438 |
| US TREASURY N/B 12/25 4.25 | Government Issues | | 91282CJS1 | US91282CJS17 | BRT4MH2 | 12/31/2025 | Long | 750,000.00 | 99.21454 | | 744109.05 | 2.514363816 |
| US TREASURY N/B 12/26 4.375 | Government Issues | | 91282CJP7 | US91282CJP77 | BM92T47 | 12/15/2026 | Long | 725,000.00 | 99.71783 | | 722954.27 | 2.442881265 |
| FEDERATED CORE TR HIGH YIELD BD PORTFOLIO | Mutual Funds | | 31409N101 | US31409N1019 | | | Long | 127,985.29 | 5.51 | | 705198.95 | 2.382885577 |
| US TREASURY N/B 04/27 2.75 | Government Issues | | 91282CEN7 | US91282CEN74 | BQ2GVM6 | 4/30/2027 | Long | 630,000.00 | 94.96448 | | 598276.22 | 2.021590894 |
| US TREASURY N/B 11/27 3.875 | Government Issues | | 91282CFZ9 | US91282CFZ95 | BP4XZ15 | 11/30/2027 | Long | 604,000.00 | 98.16426 | | 592912.13 | 2.003465495 |
| US TREASURY N/B 05/53 3.625 | Government Issues | | 912810TR9 | US912810TR95 | BQYLTM5 | 5/15/2053 | Long | 650,000.00 | 85.93265 | | 558562.23 | 1.88739629 |
| US TREASURY N/B 08/25 3.125 | Government Issues | | 91282CFE6 | US91282CFE66 | BQHM4C0 | 8/15/2025 | Long | 515,000.00 | 97.58049 | | 502539.52 | 1.698094097 |
| US TREASURY N/B 10/25 5 | Government Issues | | 91282CJE2 | US91282CJE21 | BMWPY04 | 10/31/2025 | Long | 500,000.00 | 100.39596 | | 501979.8 | 1.696202789 |
| US TREASURY N/B 04/25 3.875 | Government Issues | | 91282CGX3 | US91282CGX39 | BMDLR13 | 4/30/2025 | Long | 508,000.00 | 98.75867 | | 501694.04 | 1.695237198 |
| US TREASURY N/B 06/25 2.75 | Government Issues | | 912828XZ8 | US912828XZ81 | BD9MJH7 | 6/30/2025 | Long | 515,000.00 | 97.23273 | | 500748.56 | 1.692042397 |
| US TREASURY N/B 06/29 3.25 | Government Issues | | 91282CEV9 | US91282CEV90 | BQC7W26 | 6/30/2029 | Long | 485,000.00 | 94.80461 | | 459802.36 | 1.553684123 |
| FEDERATED CORE TR MUTUAL FUND | Mutual Funds | | 31409N804 | US31409N8048 | | | Long | 51,327.42 | 8.72 | | 447575.13 | 1.512367995 |
| US TREASURY N/B 11/33 4.5 | Government Issues | | 91282CJJ1 | US91282CJJ18 | BRBS4K9 | 11/15/2033 | Long | 423,000.00 | 101.3339 | | 428642.4 | 1.448393808 |
| NET OTHER ASSETS | | | | | | | | - | 0 | | 315652.51 | 1.066598034 |
| WORLD OMNI AUTO RECEIVABLES TR WOART 2024 A A: | Auto Loan Receivable | | 98164RAD8 | US98164RAD89 | | 3/15/2029 | Long | 200,000.00 | 99.88109 | | 199762.18 | 0.675001597 |
| US TREASURY N/B 05/43 3.875 | Government Issues | | 912810TS7 | US912810TS78 | BLB3TM9 | 5/15/2043 | Long | 212,000.00 | 90.53315 | | 191930.28 | 0.648537404 |
| BMW VEHICLE LEASE TRUST BMWLT 2024 1 A3 | Auto Loan Receivable | | 05611UAD5 | US05611UAD54 | | 3/25/2027 | Long | 190,000.00 | 99.86271 | | 189739.15 | 0.641133518 |
| ROGERS COMMUNICATIONS IN COMPANY GUAR 02/29 | Corporate Bonds | | 775109DE8 | US775109DE81 | BRK3966 | 2/15/2029 | Long | 175,000.00 | 98.666957 | | 172667.17 | 0.583446854 |
| COMERICA INC SR UNSECURED 01/30 VAR | Corporate Bonds | | 200340AW7 | US200340AW72 | BPG9Q63 | 1/30/2030 | Long | 155,000.00 | 97.680527 | | 151404.82 | 0.511600821 |
| JPMORGAN CHASE + CO SR UNSECURED 02/32 VAR | Corporate Bonds | | 46647PBX3 | US46647PBX33 | | 2/4/2032 | Long | 135,000.00 | 79.962784 | | 107949.76 | 0.364765044 |
| US TREASURY N/B 12/30 3.75 | Government Issues | | 91282CJQ5 | US91282CJQ50 | BRT4MF0 | 12/31/2030 | Long | 110,000.00 | 96.51781 | | 106169.59 | 0.358749804 |
| ENTERPRISE FLEET FINANCING LLC EFF 2024 1 A2 144A | Auto Loan Receivable | | 29375PAB6 | US29375PAB67 | | 3/20/2030 | Long | 100,000.00 | 99.92913 | | 99929.13 | 0.337663127 |
| HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 01/2 | Corporate Bonds | | 44891ACT2 | US44891ACT25 | BQS6YC1 | 1/8/2027 | Long | 100,000.00 | 99.711963 | | 99711.96 | 0.336929304 |
| US BANCORP SR UNSECURED 01/30 VAR | Corporate Bonds | | 91159HJQ4 | US91159HJQ48 | BRBCTK6 | 1/23/2030 | Long | 100,000.00 | 99.416301 | | 99416.3 | 0.335930261 |
| PACIFIC LIFE GF II SECURED 144A 01/29 4.9 | Corporate Bonds | | 6944PL2Z1 | US6944PL2Z19 | BRXGPF3 | 1/11/2029 | Long | 100,000.00 | 98.708718 | | 98708.72 | 0.33353933 |
| CAMDEN PROPERTY TRUST SR UNSECURED 01/34 4.9 | Corporate Bonds | | 133131BB7 | US133131BB72 | BRXGPK8 | 1/15/2034 | Long | 100,000.00 | 95.669767 | | 95669.77 | 0.323270639 |
| WILLIAMS COMPANIES INC SR UNSECURED 03/32 8.75 | Corporate Bonds | | 969457BM1 | US969457BM15 | 2744146 | 3/15/2032 | Long | 80,000.00 | 118.835055 | | 95068.04 | 0.321237378 |
| TENNESSEE GAS PIPELINE COMPANY GUAR 03/27 7 | Corporate Bonds | | 880451AS8 | US880451AS80 | 2689667 | 3/15/2027 | Long | 75,000.00 | 104.119027 | | 78089.27 | 0.263865673 |
| US TREASURY N/B 11/43 4.75 | Government Issues | | 912810TW8 | US912810TW80 | BP0VPN5 | 11/15/2043 | Long | 75,000.00 | 102.02144 | | 76516.08 | 0.258549823 |
| US TREASURY N/B 02/26 1.625 | Government Issues | | 912828P46 | US912828P469 | BD2C0G0 | 2/15/2026 | Long | 78,800.00 | 94.26772 | | 74282.96 | 0.251004052 |
| WELLS FARGO + COMPANY SR UNSECURED 06/28 VAR | Corporate Bonds | | 95000U2S1 | US95000U2S19 | BMGDBG9 | 6/2/2028 | Long | 78,000.00 | 91.066461 | | 71031.84 | 0.240018433 |
| CITIGROUP INC SR UNSECURED 03/31 VAR | Corporate Bonds | | 172967MP3 | US172967MP39 | BMH3V24 | 3/31/2031 | Long | 75,000.00 | 94.069107 | | 70551.83 | 0.238396467 |
| VIRGINIA ELEC + POWER CO SR UNSECURED 03/32 2.4 | Corporate Bonds | | 927804GG3 | US927804GG32 | BMVFJ77 | 3/30/2032 | Long | 85,000.00 | 81.722319 | | 69463.97 | 0.23472056 |
| US TREASURY N/B 08/26 0.75 | Government Issues | | 91282CCW9 | US91282CCW91 | BN4FTY8 | 8/31/2026 | Long | 76,300.00 | 91.01871 | | 69447.28 | 0.234664164 |
| US TREASURY N/B 11/26 1.25 | Government Issues | | 91282CDK4 | US91282CDK45 | BP39M24 | 11/30/2026 | Long | 75,000.00 | 91.59314 | | 68694.86 | 0.232121717 |
| COLUMBIA PIPELINE HOLDCO SR UNSECURED 144A 01/ | Corporate Bonds | | 19828AAC1 | US19828AAC18 | BRXGPR5 | 1/15/2034 | Long | 70,000.00 | 97.791633 | | 68454.14 | 0.231308318 |
| US TREASURY N/B 12/26 1.25 | Government Issues | | 91282CDQ1 | US91282CDQ15 | BPP1JT4 | 12/31/2026 | Long | 72,700.00 | 91.42187 | | 66463.7 | 0.224582569 |
| US TREASURY N/B 04/26 0.75 | Government Issues | | 91282CBW0 | US91282CBW01 | BLPKF06 | 4/30/2026 | Long | 70,000.00 | 92.00289 | | 64402.02 | 0.217616099 |
| US TREASURY N/B 09/26 0.875 | Government Issues | | 91282CCZ2 | US91282CCZ23 | BMCV833 | 9/30/2026 | Long | 69,600.00 | 91.15067 | | 63440.87 | 0.214368348 |
| US TREASURY N/B 08/26 1.5 | Government Issues | | 9128282A7 | US9128282A70 | BZ56W78 | 8/15/2026 | Long | 66,400.00 | 92.89328 | | 61681.14 | 0.208422175 |
| WILLIAMS COMPANIES INC SR UNSECURED 03/29 4.9 | Corporate Bonds | | 88339WAB2 | US88339WAB28 | BPCRN82 | 3/15/2029 | Long | 62,000.00 | 98.388527 | | 61000.89 | 0.206123592 |
| METLIFE INC JR SUBORDINA 08/69 10.75 | Corporate Bonds | | 59156RAV0 | US59156RAV06 | B3Q5R19 | 8/1/2069 | Long | 45,000.00 | 134.161231 | | 60372.55 | 0.204000415 |
| GXO LOGISTICS INC SR UNSECURED 07/26 1.65 | Corporate Bonds | | 36262GAB7 | US36262GAB77 | BQKNM60 | 7/15/2026 | Long | 66,000.00 | 91.108034 | | 60131.3 | 0.203185225 |
| NATIONAL RURAL UTIL COOP SUBORDINATED 04/46 VA | Corporate Bonds | | 637432NK7 | US637432NK73 | | 4/20/2046 | Long | 62,000.00 | 96.25301 | | 59676.87 | 0.201649694 |
| NATIONAL FUEL GAS CO SR UNSECURED 09/27 3.95 | Corporate Bonds | | 636180BN0 | US636180BN05 | BZ6CQY0 | 9/15/2027 | Long | 63,000.00 | 94.393129 | | 59467.67 | 0.200942802 |
| HSBC HOLDINGS PLC SR UNSECURED 05/26 3.9 | Corporate Bonds | | 404280BB4 | US404280BB43 | BD0QRM9 | 5/25/2026 | Long | 61,000.00 | 96.894076 | | 59105.39 | 0.199718649 |
| WEC ENERGY GROUP INC SR UNSECURED 12/28 2.2 | Corporate Bonds | | 92939UAG1 | US92939UAG13 | BLDBF45 | 12/15/2028 | Long | 67,000.00 | 87.518421 | | 58637.34 | 0.198137096 |
| US TREASURY N/B 05/26 0.75 | Government Issues | | 91282CCF6 | US91282CCF68 | BM9BQT8 | 5/31/2026 | Long | 63,800.00 | 91.73866 | | 58529.27 | 0.197771924 |
| DUKE ENERGY CORP SR UNSECURED 08/32 4.5 | Corporate Bonds | | 26441CBT1 | US26441CBT18 | BNG9CH2 | 8/15/2032 | Long | 60,000.00 | 93.640827 | | 56184.5 | 0.189848886 |
| UNITED MEXICAN STATES 7% 9/3/26 | Corporate Bonds | | | | BQLSC64 | 9/3/2026 | Long | 10,000.00 | 5.48 | | 54825.77 | 0.185257702 |

| | | | | | | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|
| CHARTER COMM OPT LLC/CAP SR SECURED 04/53 5.25 | Corporate Bonds | 161175CK8 | US161175CK86 | BPCTJS0 | 4/1/2053 | Long | 62,000.00 | 77.932141 | 48317.93 | 0.163267541 |
| MORGAN STANLEY SR UNSECURED 05/27 VAR | Corporate Bonds | 61772BAB9 | US61772BAB99 | | 5/4/2027 | Long | 52,000.00 | 92.110341 | 47897.38 | 0.161846492 |
| LEIDOS INC COMPANY GUAR 05/25 3.625 | Corporate Bonds | 52532XAD7 | US52532XAD75 | BLD3GV5 | 5/15/2025 | Long | 49,000.00 | 97.552659 | 47800.8 | 0.161520145 |
| PUGET ENERGY INC SR SECURED 06/28 2.379 | Corporate Bonds | 745310AM4 | US745310AM41 | BPBLVT2 | 6/15/2028 | Long | 54,000.00 | 88.420256 | 47746.94 | 0.161338151 |
| GRUPO BIMBO SAB DE CV COMPANY GUAR 144A 06/24 | Corporate Bonds | 40052VAC8 | US40052VAC81 | BNKVHD5 | 6/27/2024 | Long | 48,000.00 | 99.241444 | 47635.89 | 0.16096291 |
| AT+T INC SR UNSECURED 03/26 1.7 | Corporate Bonds | 00206RML3 | US00206RML32 | BMW32G0 | 3/25/2026 | Long | 51,000.00 | 93.022449 | 47441.45 | 0.160305892 |
| PRINCIPAL FINANCIAL GRP COMPANY GUAR 06/30 2.12 | Corporate Bonds | 74251VAS1 | US74251VAS16 | BMQ52Z1 | 6/15/2030 | Long | 57,000.00 | 83.142119 | 47391.01 | 0.160135454 |
| AMEREN CORP SR UNSECURED 03/28 1.75 | Corporate Bonds | 023608AK8 | US023608AK87 | BMXN0M1 | 3/15/2028 | Long | 54,000.00 | 87.6569 | 47334.73 | 0.159945283 |
| TEXTRON INC SR UNSECURED 03/25 3.875 | Corporate Bonds | 883203BV2 | US883203BV22 | BSKRS79 | 3/1/2025 | Long | 48,000.00 | 98.421009 | 47242.08 | 0.159632216 |
| MORGAN STANLEY SR UNSECURED 07/25 4 | Corporate Bonds | 6174468C6 | US6174468C63 | BYTCKF9 | 7/23/2025 | Long | 48,000.00 | 98.344612 | 47205.41 | 0.159508307 |
| VERIZON COMMUNICATIONS SR UNSECURED 03/28 2.1 | Corporate Bonds | 92343VGH1 | US92343VGH15 | BKY5H54 | 3/22/2028 | Long | 53,000.00 | 89.028699 | 47185.21 | 0.159440051 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 11/26 3.5 | Corporate Bonds | 38145GAH3 | US38145GAH39 | BZ12537 | 11/16/2026 | Long | 49,000.00 | 96.008391 | 47044.11 | 0.15896327 |
| GOLDMAN SACHS GROUP INC SR UNSECURED 04/29 VA | Corporate Bonds | 38141GWV2 | US38141GWV21 | | 4/23/2029 | Long | 50,000.00 | 93.770417 | 46885.21 | 0.158426343 |
| BIOGEN INC SR UNSECURED 05/30 2.25 | Corporate Bonds | 09062XAH6 | US09062XAH61 | BMDWPJ0 | 5/1/2030 | Long | 56,000.00 | 83.352287 | 46677.28 | 0.157723742 |
| WELLS FARGO + COMPANY SR UNSECURED 07/33 VAR | Corporate Bonds | 95000U3B7 | US95000U3B74 | | 7/25/2033 | Long | 49,000.00 | 95.083609 | 46590.97 | 0.157432098 |
| ANGLO AMERICAN CAPITAL COMPANY GUAR 144A 03/ | Corporate Bonds | 034863BA7 | US034863BA77 | BNLZBV2 | 3/17/2031 | Long | 56,000.00 | 83.18877 | 46585.71 | 0.157414325 |
| DOMINION ENERGY INC SR UNSECURED 04/30 3.375 | Corporate Bonds | 25746UDG1 | US25746UDG13 | BM6KKK7 | 4/1/2030 | Long | 52,000.00 | 89.451637 | 46514.85 | 0.157174887 |
| PUBLIC SERVICE ENTERPRIS SR UNSECURED 11/31 2.45 | Corporate Bonds | 744573AU0 | US744573AU04 | BK7XZG2 | 11/15/2031 | Long | 57,000.00 | 81.323764 | 46354.55 | 0.156633229 |
| AMERICAN ELECTRIC POWER SR UNSECURED 03/33 5.6 | Corporate Bonds | 025537AX9 | US025537AX91 | | 3/1/2033 | Long | 46,000.00 | 100.658316 | 46302.83 | 0.156458466 |
| BOEING CO SR UNSECURED 02/30 2.95 | Corporate Bonds | 097023CN3 | US097023CN34 | BJGV2G9 | 2/1/2030 | Long | 53,000.00 | 87.195844 | 46213.8 | 0.156157631 |
| AMGEN INC SR UNSECURED 03/33 5.25 | Corporate Bonds | 031162DR8 | US031162DR88 | | 3/2/2033 | Long | 46,000.00 | 99.349211 | 45700.64 | 0.15442365 |
| ABBVIE INC SR UNSECURED 03/35 4.55 | Corporate Bonds | 00287YCY3 | US00287YCY32 | BMWB8H7 | 3/15/2035 | Long | 48,000.00 | 94.755932 | 45482.85 | 0.153687732 |
| AMERICAN HONDA FINANCE SR UNSECURED 01/28 4.7 | Corporate Bonds | 02665WED9 | US02665WED92 | BQWS4N4 | 1/12/2028 | Long | 45,000.00 | 99.355486 | 44709.97 | 0.15107615 |
| PRUDENTIAL FINANCIAL INC SR UNSECURED 05/44 4.6 | Corporate Bonds | 74432QCA1 | US74432QCA13 | BMNQZ70 | 5/15/2044 | Long | 49,000.00 | 88.523959 | 43376.74 | 0.146571132 |
| ENTERPRISE PRODUCTS OPER COMPANY GUAR 02/41 5 | Corporate Bonds | 29379VAT0 | US29379VAT08 | B3P4VB5 | 2/1/2041 | Long | 40,000.00 | 103.291577 | 41316.63 | 0.139609966 |
| BP CAP MARKETS AMERICA COMPANY GUAR 11/28 4.2 | Corporate Bonds | 10373QAE0 | US10373QAE08 | BH05F19 | 11/6/2028 | Long | 40,000.00 | 97.218114 | 38887.25 | 0.131401028 |
| NATIONAL RURAL UTIL COOP SECURED 12/32 4.15 | Corporate Bonds | 637432NZ4 | US637432NZ43 | BJLVK59 | 12/15/2032 | Long | 40,000.00 | 91.679637 | 36671.85 | 0.123915134 |
| WARNERMEDIA HOLDINGS INC COMPANY GUAR 03/26 | Corporate Bonds | 55903VBG7 | US55903VBG77 | | 3/15/2026 | Long | 36,000.00 | 100.018184 | 36006.55 | 0.121667068 |
| BANK OF AMERICA CORP SR UNSECURED 07/28 VAR | Corporate Bonds | 06051GGR4 | US06051GGR48 | BF8F0V2 | 7/21/2028 | Long | 38,000.00 | 94.399507 | 35871.81 | 0.121211778 |
| CITIGROUP INC SUBORDINATED 09/27 4.45 | Corporate Bonds | 172967KA8 | US172967KA87 | BY7RB31 | 9/29/2027 | Long | 37,000.00 | 96.752957 | 35798.59 | 0.120964366 |
| FIDELITY NATL INFO SERV SR UNSECURED 07/27 4.7 | Corporate Bonds | 31620MBW5 | US31620MBW55 | BNSQ4M0 | 7/15/2027 | Long | 36,000.00 | 99.090471 | 35672.57 | 0.120538541 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 05/26 3.35 | Corporate Bonds | 00440EAV9 | US00440EAV92 | BYRZVC4 | 5/3/2026 | Long | 37,000.00 | 96.406426 | 35670.38 | 0.120531141 |
| GLOBAL PAYMENTS INC SR UNSECURED 08/27 4.95 | Corporate Bonds | 37940XAP7 | US37940XAP78 | BP6L0C3 | 8/15/2027 | Long | 36,000.00 | 99.01925 | 35646.93 | 0.120451903 |
| MATCH GROUP HLD II LLC SR UNSECURED 144A 12/27 5 | Corporate Bonds | 57665RAG1 | US57665RAG11 | BDSHS54 | 12/15/2027 | Long | 37,000.00 | 96.00125 | 35520.46 | 0.120024557 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 03/43 4.4 | Corporate Bonds | 12189LAN1 | US12189LAN10 | B7YGHX4 | 3/15/2043 | Long | 40,000.00 | 88.703054 | 35481.22 | 0.119891964 |
| BANK OF AMERICA CORP SR UNSECURED 07/31 VAR | Corporate Bonds | 06051GJF7 | US06051GJF72 | | 7/23/2031 | Long | 44,000.00 | 80.606065 | 35466.67 | 0.1198428 |
| STATE STREET CORP SR SUBORDINA 03/31 2.2 | Corporate Bonds | 857477BP7 | US857477BP72 | BMCML93 | 3/3/2031 | Long | 43,000.00 | 82.469438 | 35461.86 | 0.119826546 |
| BROADCOM INC COMPANY GUAR 09/28 4.11 | Corporate Bonds | 11135FAL5 | US11135FAL58 | BKXB935 | 9/15/2028 | Long | 37,000.00 | 95.81865 | 35452.9 | 0.11979627 |
| BANK OF AMERICA CORP SUBORDINATED 03/26 4.45 | Corporate Bonds | 06051GFU8 | US06051GFU85 | BYYD0K2 | 3/3/2026 | Long | 36,000.00 | 98.377922 | 35416.05 | 0.119671753 |
| VMWARE LLC SR UNSECURED 08/31 2.2 | Corporate Bonds | 928563AL9 | US928563AL97 | BM8BNR6 | 8/15/2031 | Long | 44,000.00 | 80.380099 | 35367.24 | 0.119506823 |
| HONEYWELL INTERNATIONAL SR UNSECURED 06/25 1.3 | Corporate Bonds | 438516CB0 | US438516CB04 | BLBCYS7 | 6/1/2025 | Long | 37,000.00 | 95.462938 | 35321.29 | 0.119351557 |
| CONSTELLATION BRANDS INC COMPANY GUAR 11/28 4 | Corporate Bonds | 21036PBC1 | US21036PBC14 | BGHWB63 | 11/15/2028 | Long | 36,000.00 | 98.073571 | 35306.49 | 0.119301547 |
| HUNTINGTON BANCSHARES SR UNSECURED 05/25 4 | Corporate Bonds | 446150AM6 | US446150AM64 | | 5/15/2025 | Long | 36,000.00 | 97.935892 | 35256.92 | 0.119134049 |
| SCHLUMBERGER HLDGS CORP SR UNSECURED 144A 12/ | Corporate Bonds | 806851AG6 | US806851AG69 | BYQ1SC2 | 12/21/2025 | Long | 36,000.00 | 97.84714 | 35224.97 | 0.119026089 |
| PNC FINANCIAL SERVICES SR UNSECURED 06/29 VAR | Corporate Bonds | 693475BR5 | US693475BR55 | BRXDCG4 | 6/12/2029 | Long | 35,000.00 | 100.53784 | 35188.24 | 0.118901977 |
| MERCEDES BENZ FIN NA COMPANY GUAR 144A 11/27 5 | Corporate Bonds | 58769JAC1 | US58769JAC18 | BP7LTY7 | 11/29/2027 | Long | 35,000.00 | 100.52702 | 35184.46 | 0.118889205 |
| COCA COLA CO/THE SR UNSECURED 09/29 2.125 | Corporate Bonds | 191216CM0 | US191216CM09 | BJBXY53 | 9/6/2029 | Long | 40,000.00 | 87.785445 | 35114.18 | 0.118651727 |
| ABBVIE INC SR UNSECURED 11/26 2.95 | Corporate Bonds | 00287YBV0 | US00287YBV02 | BMCF750 | 11/21/2026 | Long | 37,000.00 | 94.891768 | 35109.95 | 0.118637433 |
| ABBOTT LABORATORIES SR UNSECURED 11/26 3.75 | Corporate Bonds | 002824BF6 | US002824BF69 | BYQHX36 | 11/30/2026 | Long | 36,000.00 | 97.465586 | 35087.61 | 0.118561946 |
| NEXTERA ENERGY CAPITAL COMPANY GUAR 02/33 5.05 | Corporate Bonds | 65339KCP3 | US65339KCP30 | BN4J0D6 | 2/28/2033 | Long | 36,000.00 | 97.197447 | 34991.08 | 0.118235769 |
| COCA COLA FEMSA SAB CV COMPANY GUAR 01/30 2.75 | Corporate Bonds | 191241AH1 | US191241AH15 | BKVGJ43 | 1/22/2030 | Long | 40,000.00 | 87.41 | 34964 | 0.118144265 |
| ADVANCE AUTO PARTS COMPANY GUAR 04/30 3.9 | Corporate Bonds | 00751YAE6 | US00751YAE68 | BN4NJW0 | 4/15/2030 | Long | 40,000.00 | 87.372338 | 34948.94 | 0.118093376 |
| TRUIST FINANCIAL CORP SR UNSECURED 06/34 VAR | Corporate Bonds | 89788MAP7 | US89788MAP77 | BRBD998 | 6/8/2034 | Long | 35,000.00 | 99.639312 | 34873.76 | 0.117839341 |
| BANK OF AMERICA CORP SR UNSECURED 04/32 VAR | Corporate Bonds | 06051GJT7 | US06051GJT76 | BN2R5L5 | 4/22/2032 | Long | 42,000.00 | 82.957249 | 34842.04 | 0.117732159 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 01/29 | Corporate Bonds | 035240AQ3 | US035240AQ30 | BJ88GM2 | 1/23/2029 | Long | 35,000.00 | 99.270375 | 34744.63 | 0.117403008 |
| ORACLE CORP SR UNSECURED 02/33 4.9 | Corporate Bonds | 68389XCP8 | US68389XCP87 | BMWS997 | 2/6/2033 | Long | 36,000.00 | 96.458035 | 34724.89 | 0.117336306 |
| TRACTOR SUPPLY CO SR UNSECURED 05/33 5.25 | Corporate Bonds | 892356AB2 | US892356AB23 | BQPF7P5 | 5/15/2033 | Long | 35,000.00 | 99.19637 | 34718.73 | 0.117315491 |
| BROADCOM INC COMPANY GUAR 11/30 4.15 | Corporate Bonds | 11135FAQ4 | US11135FAQ46 | BKPVKP2 | 11/15/2030 | Long | 37,000.00 | 93.199702 | 34483.89 | 0.11652196 |
| FISERV INC SR UNSECURED 03/33 5.6 | Corporate Bonds | 337738BE7 | US337738BE73 | BRXYZ46 | 3/2/2033 | Long | 34,000.00 | 101.241259 | 34422.03 | 0.116312934 |
| ANHEUSER BUSCH CO/INBEV COMPANY GUAR 02/36 4. | Corporate Bonds | 03522AAH3 | US03522AAH32 | BK5XW52 | 2/1/2036 | Long | 36,000.00 | 95.301165 | 34308.42 | 0.115929043 |
| REYNOLDS AMERICAN INC COMPANY GUAR 08/45 5.85 | Corporate Bonds | 761713BB1 | US761713BB19 | BZ0HGQ3 | 8/15/2045 | Long | 38,000.00 | 90.257968 | 34298.03 | 0.115893935 |
| DUKE ENERGY INDIANA LLC SR UNSECURED 10/35 6.12 | Corporate Bonds | 693627AY7 | US693627AY70 | B0MT6P1 | 10/15/2035 | Long | 33,000.00 | 103.13464 | 34034.43 | 0.115003223 |

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| ZOETIS INC SR UNSECURED 05/50 3 | Corporate Bonds | 98978VAT0 | US98978VAT08 | BL6JLK4 | 5/15/2050 | Long | 50,000.00 | 68.065453 | 34032.73 | 0.114997479 |
| NORTHWESTERN MUTUAL LIFE SUBORDINATED 144A 0 | Corporate Bonds | 668138AC4 | US668138AC47 | BJXLHN4 | 9/30/2059 | Long | 48,000.00 | 69.661691 | 33437.61 | 0.112986553 |
| EXELON CORP SR UNSECURED 03/52 4.1 | Corporate Bonds | 30161NBH3 | US30161NBH35 | BKQN9J4 | 3/15/2052 | Long | 43,000.00 | 77.336201 | 33254.57 | 0.112368056 |
| LINCOLN NATIONAL CORP SR UNSECURED 06/40 7 | Corporate Bonds | 534187BA6 | US534187BA67 | B6686G7 | 6/15/2040 | Long | 30,000.00 | 107.972111 | 32391.63 | 0.109452159 |
| HOME DEPOT INC SR UNSECURED 04/30 2.7 | Corporate Bonds | 437076CB6 | US437076CB65 | BMQ5M95 | 4/15/2030 | Long | 36,000.00 | 88.352747 | 31806.99 | 0.107476646 |
| ORACLE CORP SR UNSECURED 11/47 4 | Corporate Bonds | 68389XBQ7 | US68389XBQ79 | BD390R1 | 11/15/2047 | Long | 40,000.00 | 75.770999 | 30308.4 | 0.102412871 |
| KENVUE INC COMPANY GUAR 03/33 4.9 | Corporate Bonds | 49177JAK8 | US49177JAK88 | BQS8YJ4 | 3/22/2033 | Long | 30,000.00 | 98.923765 | 29677.13 | 0.100279793 |
| NORTHERN TRUST CORP SUBORDINATED 10/25 3.95 | Corporate Bonds | 665859AP9 | US665859AP94 | BG3KVS3 | 10/30/2025 | Long | 25,000.00 | 97.979223 | 24494.81 | 0.0827686 |
| THERMO FISHER SCIENTIFIC SR UNSECURED 10/24 1.21 | Corporate Bonds | 883556CS9 | US883556CS94 | BPBLZT0 | 10/18/2024 | Long | 25,000.00 | 97.2776 | 24319.4 | 0.082175885 |
| REVVITY INC SR UNSECURED 09/24 0.85 | Corporate Bonds | 714046AL3 | US714046AL31 | BN45595 | 9/15/2024 | Long | 25,000.00 | 97.150604 | 24287.65 | 0.0820686 |
| WALMART INC SR UNSECURED 06/28 3.7 | Corporate Bonds | 931142EE9 | US931142EE96 | BG0XX45 | 6/26/2028 | Long | 25,000.00 | 96.651275 | 24162.82 | 0.081646797 |
| PHILLIPS 66 COMPANY GUAR 02/26 1.3 | Corporate Bonds | 718546AZ7 | US718546AZ72 | BLD4931 | 2/15/2026 | Long | 26,000.00 | 92.631998 | 24084.32 | 0.081381543 |
| BAT INTL FINANCE PLC COMPANY GUAR 03/26 1.668 | Corporate Bonds | 05530QAN0 | US05530QAN07 | BM8V3L0 | 3/25/2026 | Long | 26,000.00 | 92.613578 | 24079.53 | 0.081365358 |
| ENERGY TRANSFER LP SR UNSECURED 06/27 5.5 | Corporate Bonds | 29278NAN3 | US29278NAN30 | BHHMZ02 | 6/1/2027 | Long | 24,000.00 | 100.197714 | 24047.45 | 0.081256958 |
| CIGNA GROUP/THE SR UNSECURED 03/26 5.685 | Corporate Bonds | 125523CR9 | US125523CR91 | BQYKPW4 | 3/15/2026 | Long | 24,000.00 | 99.925948 | 23982.23 | 0.081036578 |
| BOYD GAMING CORP COMPANY GUAR 12/27 4.75 | Corporate Bonds | 103304BU4 | US103304BU40 | BMWJDF4 | 12/1/2027 | Long | 25,000.00 | 95.74355 | 23935.89 | 0.080879994 |
| VONTIER CORP COMPANY GUAR 04/31 2.95 | Corporate Bonds | 928881AF8 | US928881AF82 | BNGGNW5 | 4/1/2031 | Long | 29,000.00 | 82.41686 | 23900.89 | 0.080761728 |
| HCA INC COMPANY GUAR 06/28 5.2 | Corporate Bonds | 404119CP2 | US404119CP27 | BQPF7Z5 | 6/1/2028 | Long | 24,000.00 | 99.495138 | 23878.83 | 0.080687187 |
| CITIGROUP INC SR UNSECURED 04/25 VAR | Corporate Bonds | 172967MF5 | US172967MF56 | BK1M1W3 | 4/24/2025 | Long | 24,000.00 | 99.484736 | 23876.34 | 0.080678773 |
| STIFEL FINANCIAL CORP SR UNSECURED 07/24 4.25 | Corporate Bonds | 860630AD4 | US860630AD42 | BR1HQZ5 | 7/18/2024 | Long | 24,000.00 | 99.233116 | 23815.95 | 0.080474714 |
| AIR LEASE CORP SR UNSECURED 02/28 5.3 | Corporate Bonds | 00914AAU6 | US00914AAU60 | BQCZSX3 | 2/1/2028 | Long | 24,000.00 | 99.220783 | 23812.99 | 0.080464712 |
| DAIMLER TRUCK FINAN NA COMPANY GUAR 144A 12/2 | Corporate Bonds | 233853AG5 | US233853AG56 | BPP3CM4 | 12/14/2028 | Long | 27,000.00 | 88.190212 | 23811.36 | 0.080459204 |
| CITIGROUP INC SR UNSECURED 11/30 VAR | Corporate Bonds | 17308CC53 | US17308CC539 | | 11/5/2030 | Long | 27,000.00 | 87.95514 | 23747.89 | 0.080244737 |
| FIFTH THIRD BANK SR UNSECURED 02/27 2.25 | Corporate Bonds | 31677QBR9 | US31677QBR92 | BKDMLJ8 | 2/1/2027 | Long | 26,000.00 | 91.334179 | 23746.89 | 0.080241358 |
| ONEOK INC COMPANY GUAR 09/25 2.2 | Corporate Bonds | 682680BA0 | US682680BA09 | BKM7HF2 | 9/15/2025 | Long | 25,000.00 | 94.979943 | 23744.99 | 0.080234938 |
| ASTRAZENECA PLC SR UNSECURED 06/27 3.125 | Corporate Bonds | 046353AN8 | US046353AN82 | BF4SNF0 | 6/12/2027 | Long | 25,000.00 | 94.891939 | 23722.98 | 0.080160566 |
| AMAZON.COM INC SR UNSECURED 08/27 3.15 | Corporate Bonds | 023135BC9 | US023135BC96 | BDGMR43 | 8/22/2027 | Long | 25,000.00 | 94.865449 | 23716.36 | 0.080138197 |
| AVALONBAY COMMUNITIES SR UNSECURED 05/27 3.35 | Corporate Bonds | 05348EBA6 | US05348EBA64 | BF19282 | 5/15/2027 | Long | 25,000.00 | 94.752584 | 23688.15 | 0.080042874 |
| HOME DEPOT INC SR UNSECURED 09/25 4 | Corporate Bonds | 437076CR1 | US437076CR18 | BPLYZW2 | 9/15/2025 | Long | 24,000.00 | 98.551389 | 23652.33 | 0.079921838 |
| AMERICAN EXPRESS CO SR UNSECURED 11/27 5.85 | Corporate Bonds | 025816DB2 | US025816DB21 | BQ3QPR8 | 11/5/2027 | Long | 23,000.00 | 102.819624 | 23648.51 | 0.07990893 |
| TOYOTA MOTOR CREDIT CORP SR UNSECURED 06/25 3. | Corporate Bonds | 89236TKC8 | US89236TKC89 | BL54QN8 | 6/30/2025 | Long | 24,000.00 | 98.376094 | 23610.26 | 0.079779682 |
| VODAFONE GROUP PLC SR UNSECURED 05/25 4.125 | Corporate Bonds | 92857WBJ8 | US92857WBJ80 | BFMLNZ1 | 5/30/2025 | Long | 24,000.00 | 98.330747 | 23599.38 | 0.079742918 |
| APPLE INC SR UNSECURED 09/27 2.9 | Corporate Bonds | 037833DB3 | US037833DB33 | BF58H24 | 9/12/2027 | Long | 25,000.00 | 94.270822 | 23567.71 | 0.079635905 |
| JPMORGAN CHASE + CO SR UNSECURED 01/33 VAR | Corporate Bonds | 46647PCU8 | US46647PCU84 | BLGSH92 | 1/25/2033 | Long | 28,000.00 | 84.10135 | 23548.38 | 0.079570588 |
| CROWN CASTLE INC SR UNSECURED 02/26 4.45 | Corporate Bonds | 22822VAB7 | US22822VAB71 | BD5BSN7 | 2/15/2026 | Long | 24,000.00 | 98.118116 | 23548.35 | 0.079570487 |
| TRUIST FINANCIAL CORP SR UNSECURED 05/25 4 | Corporate Bonds | 867914BS1 | US867914BS12 | BYZGKB1 | 5/1/2025 | Long | 24,000.00 | 98.113617 | 23547.27 | 0.079566837 |
| PHILIP MORRIS INTL INC SR UNSECURED 05/30 2.1 | Corporate Bonds | 718172CP2 | US718172CP24 | BLB7Z89 | 5/1/2030 | Long | 28,000.00 | 83.963036 | 23509.65 | 0.079439718 |
| JOHN DEERE CAPITAL CORP SR UNSECURED 03/29 3.45 | Corporate Bonds | 24422EUU1 | US24422EUU18 | BJLV5K9 | 3/7/2029 | Long | 25,000.00 | 93.991127 | 23497.78 | 0.079399609 |
| GENERAL DYNAMICS CORP COMPANY GUAR 04/25 3.25 | Corporate Bonds | 369550BK3 | US369550BK32 | BMFFN15 | 4/1/2025 | Long | 24,000.00 | 97.84124 | 23481.9 | 0.07934595 |
| ANTERO MIDSTREAM PART/FI COMPANY GUAR 144A 0 | Corporate Bonds | 03690AAF3 | US03690AAF30 | BK60MT6 | 1/15/2028 | Long | 24,000.00 | 97.80349 | 23472.84 | 0.079315336 |
| UNION PACIFIC CORP SR UNSECURED 02/30 2.4 | Corporate Bonds | 907818FH6 | US907818FH61 | BKDML98 | 2/5/2030 | Long | 27,000.00 | 86.91245 | 23466.36 | 0.07929344 |
| HEALTHCARE RLTY HLDGS LP COMPANY GUAR 03/31 2 | Corporate Bonds | 42225UAH7 | US42225UAH77 | BL6HXQ8 | 3/15/2031 | Long | 30,000.00 | 78.206637 | 23461.99 | 0.079278674 |
| AMERICAN TOWER CORP SR UNSECURED 04/31 2.7 | Corporate Bonds | 03027XBM1 | US03027XBM11 | BKVCS77 | 4/15/2031 | Long | 28,000.00 | 83.78605 | 23460.09 | 0.079272254 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 02/34 VAR | Corporate Bonds | 14040HCY9 | US14040HCY99 | BPQT8D4 | 2/1/2034 | Long | 24,000.00 | 97.741664 | 23458 | 0.079265192 |
| ROPER TECHNOLOGIES INC SR UNSECURED 12/25 3.85 | Corporate Bonds | 776743AB2 | US776743AB20 | BZ6F854 | 12/15/2025 | Long | 24,000.00 | 97.731868 | 23455.65 | 0.079257251 |
| LEIDOS INC COMPANY GUAR 05/30 4.375 | Corporate Bonds | 52532XAF2 | US52532XAF24 | BLNB3J6 | 5/15/2030 | Long | 25,000.00 | 93.714136 | 23428.53 | 0.079165612 |
| CANADIAN PACIFIC RAILWAY COMPANY GUAR 02/25 2. | Corporate Bonds | 13645RAS3 | US13645RAS31 | BVTVPK5 | 2/1/2025 | Long | 24,000.00 | 97.578008 | 23418.72 | 0.079132463 |
| BP CAP MARKETS AMERICA COMPANY GUAR 09/33 4.8 | Corporate Bonds | 10373QBV1 | US10373QBV14 | BMCJWJ1 | 9/11/2033 | Long | 24,000.00 | 97.571112 | 23417.07 | 0.079126888 |
| CNH INDUSTRIAL CAP LLC COMPANY GUAR 04/28 4.55 | Corporate Bonds | 12592BAQ7 | US12592BAQ77 | | 4/10/2028 | Long | 24,000.00 | 97.552795 | 23412.67 | 0.07911202 |
| FORD MOTOR CREDIT CO LLC SR UNSECURED 03/26 6.9 | Corporate Bonds | 345397C43 | US345397C437 | BQ0N1K7 | 3/6/2026 | Long | 23,000.00 | 101.759399 | 23404.66 | 0.079084954 |
| RYDER SYSTEM INC SR UNSECURED 03/28 5.65 | Corporate Bonds | 78355HKV0 | US78355HKV05 | BNZH8G8 | 3/1/2028 | Long | 23,000.00 | 101.619694 | 23372.53 | 0.078976386 |
| PEPSICO INC SR UNSECURED 07/29 2.625 | Corporate Bonds | 713448EL8 | US713448EL82 | | 7/29/2029 | Long | 26,000.00 | 89.818155 | 23352.72 | 0.078909448 |
| CHUBB INA HOLDINGS INC COMPANY GUAR 09/30 1.37 | Corporate Bonds | 171239AG1 | US171239AG12 | BMZ1C61 | 9/15/2030 | Long | 29,000.00 | 80.443682 | 23328.67 | 0.078828182 |
| US BANCORP SUBORDINATED 07/33 VAR | Corporate Bonds | 91159HJG6 | US91159HJG65 | BPGLHP5 | 7/22/2033 | Long | 25,000.00 | 93.191411 | 23297.85 | 0.078724041 |
| INVESCO FINANCE PLC COMPANY GUAR 01/26 3.75 | Corporate Bonds | 46132FAD2 | US46132FAD24 | BYXVX42 | 1/15/2026 | Long | 24,000.00 | 97.012198 | 23282.93 | 0.078673625 |
| VERISIGN INC SR UNSECURED 06/31 2.7 | Corporate Bonds | 92343EAM4 | US92343EAM49 | | 6/15/2031 | Long | 28,000.00 | 83.127846 | 23275.8 | 0.078649533 |
| HUNTINGTON BANCSHARES SR UNSECURED 05/33 VAR | Corporate Bonds | 446150BA1 | US446150BA18 | BLD1B03 | 5/17/2033 | Long | 25,000.00 | 93.092343 | 23273.09 | 0.078640376 |
| MARATHON OIL CORP SR UNSECURED 03/32 6.8 | Corporate Bonds | 565849AB2 | US565849AB20 | BBMT8K7 | 3/15/2032 | Long | 22,000.00 | 105.758546 | 23266.88 | 0.078619392 |
| PHYSICIANS REALTY LP COMPANY GUAR 03/27 4.3 | Corporate Bonds | 71951QAA0 | US71951QAA04 | BF0BD42 | 3/15/2027 | Long | 24,000.00 | 96.649899 | 23195.98 | 0.078379819 |
| AERCAP IRELAND CAP/GLOBA COMPANY GUAR 10/28 3 | Corporate Bonds | 00774MAW5 | US00774MAW55 | BNVW1T1 | 10/29/2028 | Long | 26,000.00 | 89.190623 | 23189.56 | 0.078358126 |
| KENVUE INC COMPANY GUAR 03/28 5.05 | Corporate Bonds | 49177JAF9 | US49177JAF93 | BS6R895 | 3/22/2028 | Long | 23,000.00 | 100.818821 | 23188.33 | 0.07835397 |
| BANK OF NY MELLON CORP SR UNSECURED 06/28 VAR | Corporate Bonds | 06406RBG1 | US06406RBG11 | BMZ0JX4 | 6/13/2028 | Long | 24,000.00 | 96.580469 | 23179.31 | 0.078323491 |

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| T MOBILE USA INC COMPANY GUAR 04/30 3.875 | Corporate Bonds | | 87264ABF1 | US87264ABF12 | | 4/15/2030 | Long | 25,000.00 | 92.68904 | 23172.26 | 0.078299669 |
| BAYER US FINANCE II LLC COMPANY GUAR 144A 12/28 | Corporate Bonds | | 07274NAL7 | US07274NAL73 | | 12/15/2028 | Long | 25,000.00 | 92.654347 | 23163.59 | 0.078270373 |
| CITIZENS FINANCIAL GROUP SR UNSECURED 02/30 2.5 | Corporate Bonds | | 174610AS4 | US174610AS45 | BL5K3Z7 | 2/6/2030 | Long | 28,000.00 | 82.711607 | 23159.25 | 0.078255708 |
| CNA FINANCIAL CORP SR UNSECURED 06/33 5.5 | Corporate Bonds | | 126117AX8 | US126117AX87 | BRRFH49 | 6/15/2033 | Long | 23,000.00 | 100.575552 | 23132.38 | 0.078164913 |
| UDR INC COMPANY GUAR 11/34 3.1 | Corporate Bonds | | 90265EAS9 | US90265EAS90 | BJK69Y7 | 11/1/2034 | Long | 29,000.00 | 79.757734 | 23129.74 | 0.078155993 |
| ENERGY TRANSFER LP SR UNSECURED 02/33 5.75 | Corporate Bonds | | 29273VAQ3 | US29273VAQ32 | BPLKW30 | 2/15/2033 | Long | 23,000.00 | 100.408 | 23093.84 | 0.078034685 |
| META PLATFORMS INC SR UNSECURED 08/32 3.85 | Corporate Bonds | | 30303M8H8 | US30303M8H84 | | 8/15/2032 | Long | 25,000.00 | 92.363991 | 23091 | 0.078025089 |
| LAM RESEARCH CORP SR UNSECURED 03/29 4 | Corporate Bonds | | 512807AU2 | US512807AU29 | | 3/15/2029 | Long | 24,000.00 | 96.126543 | 23070.37 | 0.07795538 |
| PENSKE TRUCK LEASING/PTL SR UNSECURED 144A 05/2 | Corporate Bonds | | 709599BT0 | US709599BT09 | BNVTWZ5 | 5/1/2028 | Long | 23,000.00 | 100.26859 | 23061.78 | 0.077926354 |
| COLUMBIA PIPELINE GROUP COMPANY GUAR 06/45 5.8 | Corporate Bonds | | 198280AH2 | US198280AH20 | BD723V1 | 6/1/2045 | Long | 24,000.00 | 95.888238 | 23013.18 | 0.077762133 |
| UNITEDHEALTH GROUP INC SR UNSECURED 04/33 4.5 | Corporate Bonds | | 91324PEV0 | US91324PEV04 | BN7K9K6 | 4/15/2033 | Long | 24,000.00 | 95.765303 | 22983.67 | 0.077662418 |
| GENERAL MOTORS CO SR UNSECURED 04/38 5.15 | Corporate Bonds | | 37045VAP5 | US37045VAP58 | BD93QC4 | 4/1/2038 | Long | 25,000.00 | 91.895844 | 22973.96 | 0.077629608 |
| AUTOZONE INC SR UNSECURED 02/33 4.75 | Corporate Bonds | | 053332BD3 | US053332BD36 | BPRSVY2 | 2/1/2033 | Long | 24,000.00 | 95.489654 | 22917.52 | 0.077438896 |
| MPLX LP SR UNSECURED 09/32 4.95 | Corporate Bonds | | 55336VBU3 | US55336VBU35 | BNG9CQ1 | 9/1/2032 | Long | 24,000.00 | 95.464491 | 22911.48 | 0.077418486 |
| ORACLE CORP SR UNSECURED 04/30 2.95 | Corporate Bonds | | 68389XBV6 | US68389XBV64 | BM5JB13 | 4/1/2030 | Long | 26,000.00 | 88.054716 | 22894.23 | 0.077360198 |
| PLAINS ALL AMER PIPELINE SR UNSECURED 06/42 5.15 | Corporate Bonds | | 72650RBA9 | US72650RBA95 | B6Y16K2 | 6/1/2042 | Long | 26,000.00 | 87.791021 | 22825.67 | 0.077128532 |
| KINDER MORGAN ENER PART COMPANY GUAR 03/35 5. | Corporate Bonds | | 494550AT3 | US494550AT30 | BG48YC1 | 3/15/2035 | Long | 23,000.00 | 98.975584 | 22764.38 | 0.076921432 |
| NBCUNIVERSAL MEDIA LLC COMPANY GUAR 04/41 5.95 | Corporate Bonds | | 63946BAG5 | US63946BAG59 | B56D2T0 | 4/1/2041 | Long | 22,000.00 | 103.072049 | 22675.85 | 0.076622286 |
| ONEOK INC COMPANY GUAR 11/32 6.1 | Corporate Bonds | | 682680BG7 | US682680BG78 | BP399N4 | 11/15/2032 | Long | 22,000.00 | 102.984291 | 22656.54 | 0.076557037 |
| CONOCOPHILLIPS COMPANY COMPANY GUAR 03/42 3. | Corporate Bonds | | 20826FBC9 | US20826FBC95 | BPTH589 | 3/15/2042 | Long | 28,000.00 | 80.818452 | 22629.17 | 0.076464553 |
| AMERICAN INTERNATIONAL SR UNSECURED 03/33 5.12 | Corporate Bonds | | 026874DS3 | US026874DS37 | BRF4ML0 | 3/27/2033 | Long | 23,000.00 | 98.383248 | 22628.15 | 0.076461107 |
| BRISTOL MYERS SQUIBB CO SR UNSECURED 06/39 4.125 | Corporate Bonds | | 110122CQ9 | US110122CQ99 | BMWV9D0 | 6/15/2039 | Long | 26,000.00 | 86.561513 | 22505.99 | 0.076048325 |
| DUPONT DE NEMOURS INC SR UNSECURED 11/38 5.319 | Corporate Bonds | | 26078JAE0 | US26078JAE01 | BGL9DP3 | 11/15/2038 | Long | 23,000.00 | 97.603349 | 22448.77 | 0.075854977 |
| TIME WARNER CABLE LLC SR SECURED 09/41 5.5 | Corporate Bonds | | 88732JBB3 | US88732JBB35 | B441BS1 | 9/1/2041 | Long | 27,000.00 | 83.061097 | 22426.5 | 0.075779726 |
| VISA INC SR UNSECURED 12/35 4.15 | Corporate Bonds | | 92826CAE2 | US92826CAE21 | BYPHG16 | 12/14/2035 | Long | 24,000.00 | 93.337263 | 22400.94 | 0.075693358 |
| META PLATFORMS INC SR UNSECURED 05/53 5.6 | Corporate Bonds | | 30303M8Q8 | US30303M8Q83 | | 5/15/2053 | Long | 22,000.00 | 101.73541 | 22381.79 | 0.07562865 |
| GLENCORE FUNDING LLC COMPANY GUAR 144A 09/51 | Corporate Bonds | | 378272BH0 | US378272BH01 | BPBJK11 | 9/23/2051 | Long | 33,000.00 | 67.729256 | 22350.65 | 0.075523427 |
| ANHEUSER BUSCH INBEV WOR COMPANY GUAR 04/48 | Corporate Bonds | | 035240AN0 | US035240AN09 | BDZ78X5 | 4/15/2048 | Long | 25,000.00 | 89.192362 | 22298.09 | 0.075345826 |
| T MOBILE USA INC COMPANY GUAR 02/41 3 | Corporate Bonds | | 87264ABL8 | US87264ABL89 | | 2/15/2041 | Long | 31,000.00 | 71.689255 | 22223.67 | 0.075094358 |
| CHARTER COMM OPT LLC/CAP SR SECURED 10/35 6.38 | Corporate Bonds | | 161175AZ7 | US161175AZ73 | BZ06JT4 | 10/23/2035 | Long | 23,000.00 | 96.611442 | 22220.63 | 0.075084086 |
| SHELL INTERNATIONAL FIN COMPANY GUAR 05/46 4 | Corporate Bonds | | 822582BQ4 | US822582BQ44 | BDB2XM8 | 5/10/2046 | Long | 27,000.00 | 81.839385 | 22096.63 | 0.074665087 |
| VERIZON COMMUNICATIONS SR UNSECURED 03/41 3.4 | Corporate Bonds | | 92343VGK4 | US92343VGK44 | BKY5H21 | 3/22/2041 | Long | 29,000.00 | 76.044233 | 22052.83 | 0.074517086 |
| MICROSOFT CORP SR UNSECURED 03/52 2.921 | Corporate Bonds | | 594918CE2 | US594918CE21 | | 3/17/2052 | Long | 32,000.00 | 68.08135 | 21786.03 | 0.073615561 |
| WALT DISNEY COMPANY/THE COMPANY GUAR 01/51 3 | Corporate Bonds | | 254687FZ4 | US254687FZ49 | BMDHPZ1 | 1/13/2051 | Long | 29,000.00 | 74.991536 | 21747.55 | 0.073485537 |
| ALPHABET INC SR UNSECURED 08/40 1.9 | Corporate Bonds | | 02079KAE7 | US02079KAE73 | | 8/15/2040 | Long | 30,000.00 | 65.625057 | 19687.52 | 0.066524642 |
| MASS MUTUAL LIFE INS CO SUBORDINATED 144A 04/5 | Corporate Bonds | | 575767AQ1 | US575767AQ12 | BLB4M78 | 4/15/2050 | Long | 19,000.00 | 69.522801 | 13209.33 | 0.044634669 |
| ALCON FINANCE CORP COMPANY GUAR 144A 09/26 2.7 | Corporate Bonds | | 01400EAA1 | US01400EAA10 | BJLCQZ4 | 9/23/2026 | Long | 13,000.00 | 93.572151 | 12164.38 | 0.041103756 |
| HYUNDAI CAPITAL AMERICA SR UNSECURED 144A 06/2 | Corporate Bonds | | 44891ACH8 | US44891ACH86 | BQXV119 | 6/26/2028 | Long | 12,000.00 | 101.234323 | 12148.12 | 0.041048813 |
| NUVEEN FINANCE LLC SR UNSECURED 144A 11/24 4.125 | Corporate Bonds | | 87246YAC0 | US87246YAC03 | BRTMFH7 | 11/1/2024 | Long | 12,000.00 | 98.754925 | 11850.59 | 0.040043452 |
| RTX CORP SR UNSECURED 02/33 5.15 | Corporate Bonds | | 75513ECR0 | US75513ECR09 | BQS6Q47 | 2/27/2033 | Long | 12,000.00 | 98.675139 | 11841.02 | 0.040011114 |
| WELLTOWER OP LLC COMPANY GUAR 01/31 2.75 | Corporate Bonds | | 95040QAL8 | US95040QAL86 | BN2X3L9 | 1/15/2031 | Long | 14,000.00 | 84.536777 | 11835.15 | 0.039991279 |
| CVS HEALTH CORP SR UNSECURED 02/33 5.25 | Corporate Bonds | | 126650DU1 | US126650DU15 | BNGF9C4 | 2/21/2033 | Long | 12,000.00 | 98.393533 | 11807.22 | 0.039896903 |
| PFIZER INVESTMENT ENTER COMPANY GUAR 05/28 4.4 | Corporate Bonds | | 716973AC6 | US716973AC67 | BQ66T40 | 5/19/2028 | Long | 12,000.00 | 98.061988 | 11767.44 | 0.039762486 |
| CVS HEALTH CORP SR UNSECURED 03/38 4.78 | Corporate Bonds | | 126650CY4 | US126650CY46 | BF4JK96 | 3/25/2038 | Long | 13,000.00 | 90.428213 | 11755.67 | 0.039722714 |
| PFIZER INVESTMENT ENTER COMPANY GUAR 05/33 4.7 | Corporate Bonds | | 716973AE2 | US716973AE24 | BQ66T62 | 5/19/2033 | Long | 12,000.00 | 97.406473 | 11688.78 | 0.039496691 |
| ASHTEAD CAPITAL INC COMPANY GUAR 144A 05/33 5.5 | Corporate Bonds | | 045054AQ6 | US045054AQ67 | | 5/30/2033 | Long | 12,000.00 | 97.166348 | 11659.96 | 0.039399308 |
| BRISTOL MYERS SQUIBB CO SR UNSECURED 02/28 3.9 | Corporate Bonds | | 110122DE5 | US110122DE50 | | 2/20/2028 | Long | 12,000.00 | 96.681701 | 11601.8 | 0.039202784 |
| NUVEEN LLC COMPANY GUAR 144A 11/28 4 | Corporate Bonds | | 67080LAA3 | US67080LAA35 | BFXX657 | 11/1/2028 | Long | 12,000.00 | 96.430258 | 11571.63 | 0.039100838 |
| ALEXANDRIA REAL ESTATE E COMPANY GUAR 01/27 3.9 | Corporate Bonds | | 015271AJ8 | US015271AJ82 | BYN1609 | 1/15/2027 | Long | 12,000.00 | 96.276552 | 11553.19 | 0.039038529 |
| CROWN CASTLE INC SR UNSECURED 01/51 3.25 | Corporate Bonds | | 22822VAU5 | US22822VAU52 | BMGFFV8 | 1/15/2051 | Long | 17,000.00 | 66.877469 | 11369.17 | 0.038416721 |
| BECTON DICKINSON + CO SR UNSECURED 02/31 1.957 | Corporate Bonds | | 075887CL1 | US075887CL11 | BN33QC0 | 2/11/2031 | Long | 14,000.00 | 81.129138 | 11358.08 | 0.038379247 |
| GE HEALTHCARE TECH INC COMPANY GUAR 03/30 5.85 | Corporate Bonds | | 36267VAH6 | US36267VAH69 | BQLPVB3 | 3/15/2030 | Long | 11,000.00 | 102.993155 | 11329.25 | 0.03828183 |
| VALERO ENERGY CORP SR UNSECURED 04/32 7.5 | Corporate Bonds | | 91913YAE0 | US91913YAE05 | 2369408 | 4/15/2032 | Long | 10,000.00 | 113.182987 | 11318.3 | 0.03824483 |
| BP CAP MARKETS AMERICA COMPANY GUAR 02/50 3 | Corporate Bonds | | 10373QBG4 | US10373QBG47 | BLGM4V5 | 2/24/2050 | Long | 17,000.00 | 66.189367 | 11252.19 | 0.038021442 |
| VALMONT INDUSTRIES INC COMPANY GUAR 10/44 5 | Corporate Bonds | | 920253AF8 | US920253AF89 | BQRX199 | 10/1/2044 | Long | 13,000.00 | 86.227988 | 11209.64 | 0.037877665 |
| ANHEUSER BUSCH INBEV FIN COMPANY GUAR 02/46 4. | Corporate Bonds | | 035242AN6 | US035242AN64 | BYMLGZ5 | 2/1/2046 | Long | 12,000.00 | 93.103043 | 11172.37 | 0.037751729 |
| APPLE INC SR UNSECURED 02/41 2.375 | Corporate Bonds | | 037833EE6 | US037833EE62 | | 2/8/2041 | Long | 16,000.00 | 69.389832 | 11102.37 | 0.037515197 |
| HALLIBURTON CO SR UNSECURED 11/45 5 | Corporate Bonds | | 406216BK6 | US406216BK61 | BYNR4N6 | 11/15/2045 | Long | 12,000.00 | 92.276124 | 11073.13 | 0.037416394 |
| COMCAST CORP COMPANY GUAR 03/38 3.9 | Corporate Bonds | | 20030NCJ8 | US20030NCJ81 | BFY1N04 | 3/1/2038 | Long | 13,000.00 | 85.101278 | 11063.17 | 0.037382739 |
| HARTFORD FINL SVCS GRP SR UNSECURED 04/42 6.625 | Corporate Bonds | HIG3840391 | 416518AC2 | US416518AC25 | B7N8YL8 | 4/15/2042 | Long | 11,000.00 | 100.51769 | 11056.95 | 0.037361721 |
| PHILIP MORRIS INTL INC SR UNSECURED 08/42 3.875 | Corporate Bonds | | 718172AU3 | US718172AU37 | B90G0K0 | 8/21/2042 | Long | 14,000.00 | 78.304106 | 10962.57 | 0.037042809 |
| BURLINGTN NORTH SANTA FE SR UNSECURED 04/54 5.2 | Corporate Bonds | | 12189LBK6 | US12189LBK61 | BRBD9B0 | 4/15/2054 | Long | 11,000.00 | 97.108955 | 10681.99 | 0.036094722 |

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|---|---|---|---|---|---|---|---|---|---|---|---|---|
| KRAFT HEINZ FOODS CO COMPANY GUAR 06/46 4.375 | Corporate Bonds | | 50077LAB2 | US50077LAB27 | | 6/1/2046 | Long | 13,000.00 | 81.455123 | | 10589.17 | 0.035781081 |
| BOEING CO SR UNSECURED 08/59 3.95 | Corporate Bonds | | 097023CR4 | US097023CR48 | BKPHQD0 | 8/1/2059 | Long | 15,000.00 | 70.534043 | | 10580.11 | 0.035750467 |
| OCCIDENTAL PETROLEUM COR SR UNSECURED 09/28 6. | Corporate Bonds | | 674599EC5 | US674599EC50 | BN15X94 | 9/1/2028 | Long | 10,000.00 | 103.67313 | | 10367.31 | 0.03503141 |
| US 5YR FUTR OPTN APR24C 107 EXP 03/22/2024 | Op-Future | 1FV107D24 | ADI2MX2D2 | | | 3/22/2024 | Long | 15,000.00 | 0.68992 | | 10348.8 | 0.034968864 |
| JPMORGAN CHASE + CO SR UNSECURED 10/40 5.5 | Corporate Bonds | | 46625HHV5 | US46625HHV50 | B9L4NM6 | 10/15/2040 | Long | 10,000.00 | 101.397288 | | 10139.73 | 0.034262411 |
| AMERICAN EXPRESS CO SR UNSECURED 05/29 4.05 | Corporate Bonds | | 025816CW7 | US025816CW76 | BMXX087 | 5/3/2029 | Long | 10,000.00 | 96.568169 | | 9656.82 | 0.032630646 |
| CONSTELLATION BRANDS INC SR UNSECURED 05/33 4.9 | Corporate Bonds | | 21036PBP2 | US21036PBP27 | BQYLSJ5 | 5/1/2033 | Long | 10,000.00 | 96.544088 | | 9654.41 | 0.032622502 |
| BROADCOM CRP / CAYMN FI COMPANY GUAR 01/27 3. | Corporate Bonds | | 11134LAH2 | US11134LAH24 | BDRTBT6 | 1/15/2027 | Long | 10,000.00 | 96.509852 | | 9650.99 | 0.032610946 |
| WELLS FARGO + COMPANY SR UNSECURED 02/26 VAR | Corporate Bonds | | 95000U2K8 | US95000U2K82 | BK8ZKC8 | 2/11/2026 | Long | 10,000.00 | 96.449753 | | 9644.98 | 0.032590638 |
| PROLOGIS LP SR UNSECURED 06/53 5.25 | Corporate Bonds | | 74340XCF6 | US74340XCF69 | BP6V8F2 | 6/15/2053 | Long | 10,000.00 | 95.914111 | | 9591.41 | 0.032409624 |
| US BANCORP SUBORDINATED 04/26 3.1 | Corporate Bonds | | 91159HHM5 | US91159HHM51 | BD9XW37 | 4/27/2026 | Long | 10,000.00 | 95.493205 | | 9549.32 | 0.0322674 |
| CAPITAL ONE FINANCIAL CO SR UNSECURED 01/28 3.8 | Corporate Bonds | | 14040HBW4 | US14040HBW43 | BFXCN64 | 1/31/2028 | Long | 10,000.00 | 94.18828 | | 9418.83 | 0.031826471 |
| CHARLES SCHWAB CORP SR UNSECURED 05/29 3.25 | Corporate Bonds | | 808513BA2 | US808513BA29 | BJVRGJ3 | 5/22/2029 | Long | 10,000.00 | 91.779007 | | 9177.9 | 0.031012363 |
| HOME DEPOT INC SR UNSECURED 06/29 2.95 | Corporate Bonds | | 437076BY7 | US437076BY77 | BJJR1L2 | 6/15/2029 | Long | 10,000.00 | 91.215049 | | 9121.5 | 0.030821786 |
| AMERICAN TOWER CORP SR UNSECURED 03/32 4.05 | Corporate Bonds | | 03027XBW9 | US03027XBW92 | BPGBNV3 | 3/15/2032 | Long | 10,000.00 | 90.616185 | | 9061.62 | 0.030619449 |
| BECTON DICKINSON + CO SR UNSECURED 12/44 4.685 | Corporate Bonds | | 075887BG3 | US075887BG35 | BTDFT52 | 12/15/2044 | Long | 10,000.00 | 89.083573 | | 8908.36 | 0.03010158 |
| JPMORGAN CHASE + CO SR UNSECURED 02/48 VAR | Corporate Bonds | | 46647PAA4 | US46647PAA49 | BZ7NF45 | 2/22/2048 | Long | 10,000.00 | 83.544712 | | 8354.47 | 0.028229971 |
| GLOBAL PAYMENTS INC SR UNSECURED 11/31 2.9 | Corporate Bonds | | 37940XAH5 | US37940XAH52 | BMHYKF3 | 11/15/2031 | Long | 10,000.00 | 83.198587 | | 8319.86 | 0.028113023 |
| BRISTOL MYERS SQUIBB CO SR UNSECURED 10/49 4.25 | Corporate Bonds | | 110122CR7 | US110122CR72 | BMW2G98 | 10/26/2049 | Long | 10,000.00 | 82.015013 | | 8201.5 | 0.027713082 |
| JOHNSON + JOHNSON SR UNSECURED 01/48 3.5 | Corporate Bonds | | 478160CM4 | US478160CM48 | BFXCNB9 | 1/15/2048 | Long | 10,000.00 | 77.868298 | | 7786.83 | 0.026311901 |
| US 5YR FUTR OPTN APR24C 108.5 EXP 03/22/2024 | Op-Future | 1FV1085D24 | ADI2MRPD0 | | | 3/22/2024 | Long | 15,000.00 | 0.179688 | | 2695.32 | 0.009107556 |
| MSC002172 AUD CALL USD PUT MAY24 0.665 CALL | Op-Foreign Currency | | AEIH61104 | | | 5/2/2024 | Long | 350,000.00 | 0.006026 | | 2109.1 | 0.007126704 |
| UBC002196 AUD CALL USD PUT FEB24 0.6625 CALL | Op-Foreign Currency | | AEIH59553 | | | 2/27/2024 | Long | 350,000.00 | 0.000368 | | 128.8 | 0.000435219 |
| UBP002259 USD PUT ZAR CALL MAY24 18.2 PUT | Op-Foreign Currency | | AEIH60635 | | | 5/2/2024 | Short | (350,000.00) | 0.005722 | | -2002.7 | -0.006767175 |
| US 2YR NOTE (CBT) MAR24 XCBT 20240328 | Fixed Income Futures | 1TUH24 | ADI2JV0C4 | | | 3/28/2024 | Long | 5.00 | 101.933594 | 1,019,335.94 | -3605.86 | -0.012184295 |
| MSP002269 AUD PUT USD CALL MAY24 0.64 PUT | Op-Foreign Currency | | AEIH61096 | | | 5/2/2024 | Short | (350,000.00) | 0.012222 | | -4277.7 | -0.014454459 |
| UBC002253 USD CALL ZAR PUT MAY24 19.5 CALL | Op-Foreign Currency | | AEIH62094 | | | 5/2/2024 | Short | (350,000.00) | 0.019913 | | -6969.55 | -0.023550291 |
| US 5YR FUTR OPTN APR24C 108 EXP 03/22/2024 | Op-Future | 1FV108D24 | ADI2MW822 | | | 3/22/2024 | Short | (30,000.00) | 0.31008 | | -9302.4 | -0.031433051 |
| US 5YR NOTE (CBT) MAR24 XCBT 20240328 | Fixed Income Futures | 1FVH24 | ADI2K85R5 | | | 3/28/2024 | Long | 10.00 | 106.429688 | 1,064,296.88 | -12365.24 | -0.041782467 |
| US 5YR FUTR OPTN APR24P 107.2 EXP 03/22/2024 | Op-Future | 1FV10725P24 | ADI2MWNH2 | | | 3/22/2024 | Short | (15,000.00) | 0.9375 | | -14062.5 | -0.047517553 |
| US 10YR ULTRA FUT MAR24 XCBT 20240319 | Fixed Income Futures | TNH24 | ADI2JV000 | | | 3/19/2024 | Long | 7.00 | 113.453125 | 794,171.88 | -14359.5 | -0.048521124 |
| US ULTRA BOND CBT MAR24 XCBT 20240319 | Fixed Income Futures | 1AULH24 | ADI2K0FZ3 | | | 3/19/2024 | Long | 3.00 | 123.9375 | 371,812.50 | -16319.55 | -0.055144184 |
| US LONG BOND(CBT) MAR24 XCBT 20240319 | Fixed Income Futures | 1USH24 | ADI2JTX90 | | | 3/19/2024 | Long | 11.00 | 117.96875 | 1,297,656.25 | -37025.3 | -0.125109451 |
| US DOLLAR | Currency | | 999USDZ92 | | | | Short | (1,740,565.94) | 1 | | -1740565.94 | -5.881417541 |