

# PortfolioAnalyst



▼ Breakdown of Accounts	3
▼ Account Overview	4
▼ Historical Performance Benchmark Comparison	5
▼ Open Position Summary	7
▼ Concentration	16
▼ ESG	19
▼ Allocation Goals	20
▼ Allocation by Asset Class	21
▼ Allocation by Financial Instrument	23
▼ Allocation and Performance by Region	25
▼ Allocation and Performance by Sector	27
▼ Benchmark Performance Comparisons	29
▼ Risk Measures Benchmark Comparison	31
▼ Performance Attribution vs. S&P 500	32
▼ Performance by Asset Class	34
▼ Performance by Financial Instrument	35
▼ Performance by Symbol	36
▼ Performance by Long & Short	50
▼ Performance by Underlying	63
▼ Projected Income	75
▼ Fixed Income	81
▼ Trade Summary	113
▼ Dividends	118
▼ Interest and Fees	121
▼ Corporate Actions	123
▼ Notes and Disclosure	124

## Breakdown of Accounts

Analysis Period: September 27, 2022 - November 3, 2022

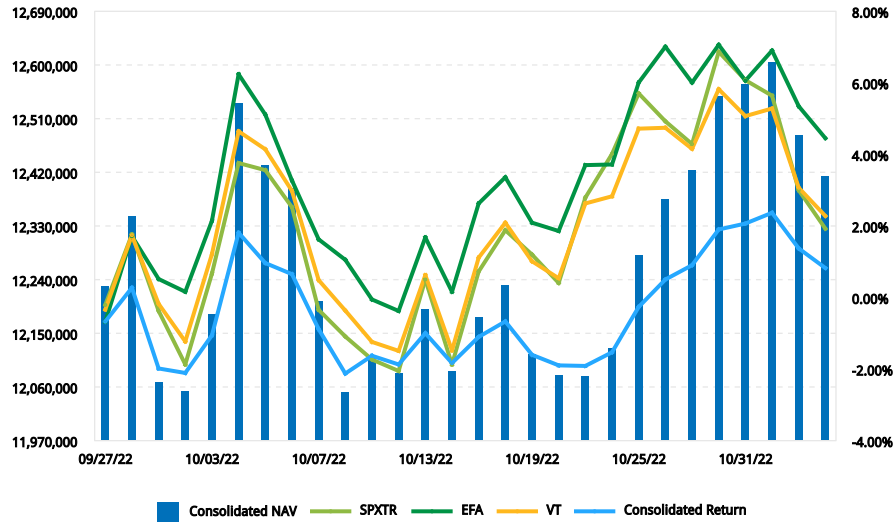
Account	Beginning NAV	Ending NAV	Return	Deposits	Withdrawals	Dividends	Interest	Fees
UXXXXXXXX	27,732.52	26,022.82	-6.16%	0.00	0.00	0.00	0.00	0.00
UXXXXXXXX	12,284,963.54	12,388,086.46	0.84%	0.00	0.00	140,544.38	16,740.26	0.00
<b>Total</b>	<b>12,312,696.06</b>	<b>12,414,109.28</b>	<b>0.82%</b>	<b>0.00</b>	<b>0.00</b>	<b>140,544.38</b>	<b>16,740.26</b>	<b>0.00</b>

NAME: Interactive Brokers LLC  
 ACCOUNT: Consolidated

PERFORMANCE MEASURE  
 TWR  
 BASE CURRENCY  
 USD

Net Asset Value

Cumulative Return



Key Statistics

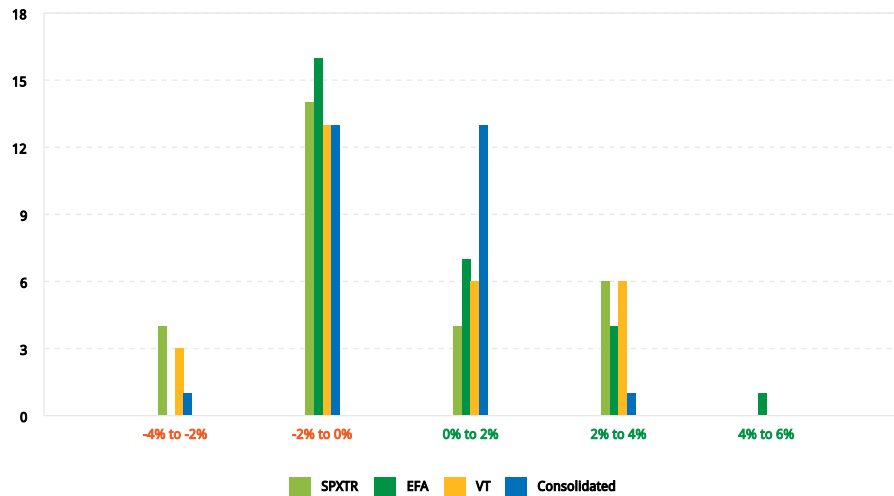
**0.82%** CUMULATIVE RETURN (09/27/22 - 11/03/22)  
**-0.08%** 5 DAY RETURN (10/28/22 - 11/03/22)  
**2.77%** 10 DAY RETURN (10/21/22 - 11/03/22)  
**2.90%** BEST RETURN (10/04/22)  
**-2.25%** WORST RETURN (09/29/22)

**Beginning NAV:** 12,312,696.06  
**Deposits/Withdrawals:** 0.00  
**Ending NAV:** 12,414,109.28

**Max Drawdown:** 3.87%  
**Peak-To-Valley:** 10/04/22 - 10/10/22  
**Sharpe Ratio:** 0.30  
**Standard Deviation:** 1.02%

Top Performers	Value	CTR (%)	Bottom Performers	Value	CTR (%)
FCRD	286,876.00	0.64	NXDT PRA	258,772.04	-0.38
ACR	292,723.00	0.39	CCAP	274,915.44	-0.29
FSK	291,769.40	0.22	HBI	135,974.25	-0.20
AAIC	218,027.68	0.17	ICMB	387,120.40	-0.19
DNIF	340,872.33	0.15	WMC	182,518.03	-0.14

Distribution of Returns



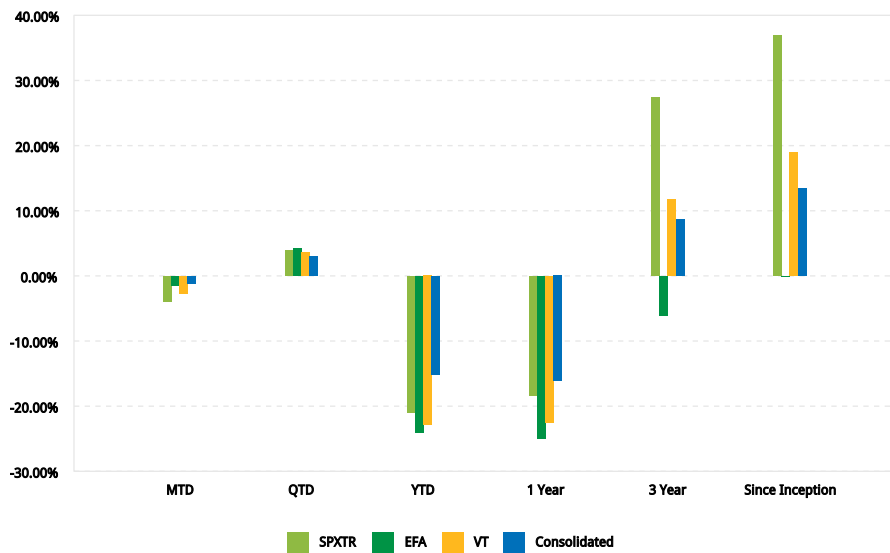
Allocation

Financial Inst.	Long	(%)	Financial Inst.	Short	(%)
Stocks	8,072,069.34	64.98	Options	-7,927.90	100.00
Bonds	2,070,017.00	16.66	<b>Total</b>	<b>-7,927.90</b>	<b>100.00</b>
Cash	1,636,602.23	13.17			
Other	643,348.60	5.18			
<b>Total</b>	<b>12,422,037.18</b>	<b>100.00</b>			

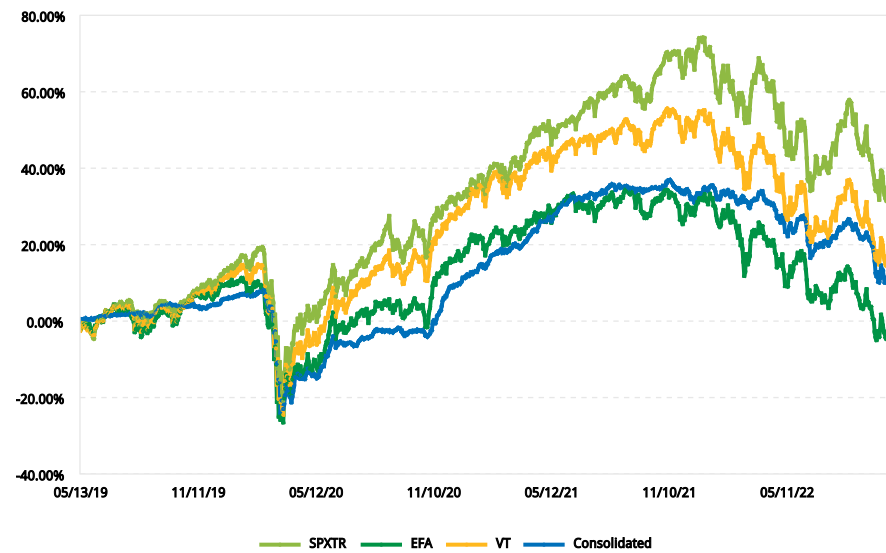
  

Asset Class	Long	(%)	Asset Class	Short	(%)
Equities	5,456,580.59	43.93	Equities	-5,124.30	64.64
Fixed Income	3,247,766.81	26.15	Real Estate	-2,682.10	33.83
Real Estate	2,029,982.70	16.34	Commodities	-121.50	1.53
Other	1,687,707.07	13.59	<b>Total</b>	<b>-7,927.90</b>	<b>100.00</b>
<b>Total</b>	<b>12,422,037.18</b>	<b>100.00</b>			

History



Since Inception

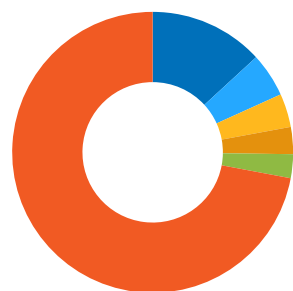


	MTD	QTD	YTD	1 Year	3 Year	Since Inception
SPXTR	-3.91%	3.87%	-20.92%	-18.40%	27.40%	36.85%
EFA	-1.52%	4.28%	-24.09%	-24.90%	-6.03%	-0.05%
VT	-2.66%	3.55%	-22.88%	-22.52%	11.75%	18.90%
Consolidated	-1.22%	2.99%	-15.10%	-16.15%	8.66%	13.42%

# Historical Performance Benchmark Comparison (Cont.)

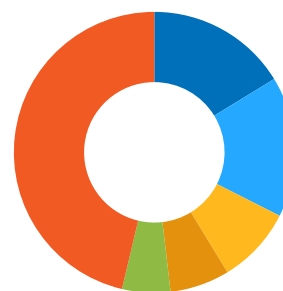
Analysis Period: May 13, 2019 - November 3, 2022

%	2022				2021				2020				2019			
	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...	SPXTR	EFA	VT	Con...
Jan	-5.17	-3.63	-4.58	0.15	-1.01	-0.78	-0.23	1.47	-0.04	-2.82	-1.56	0.42	-	-	-	-
Feb	-2.99	-3.43	-2.77	-1.55	2.76	2.24	2.67	3.53	-8.23	-7.77	-7.22	-3.64	-	-	-	-
Mar	3.71	0.52	1.89	1.29	4.38	2.51	2.85	2.26	-12.35	-14.11	-14.76	-19.90	-	-	-	-
<b>Q1</b>	<b>-4.60</b>	<b>-6.46</b>	<b>-5.47</b>	<b>-0.13</b>	<b>6.17</b>	<b>3.99</b>	<b>5.36</b>	<b>7.42</b>	<b>-19.60</b>	<b>-23.01</b>	<b>-22.15</b>	<b>-22.50</b>	-	-	-	-
Apr	-8.72	-6.74	-8.10	-5.08	5.34	2.95	4.13	4.63	12.82	5.82	10.37	6.08	-	-	-	-
May	0.18	2.00	0.49	0.09	0.70	3.48	1.58	3.69	4.76	5.43	5.21	4.22	-	-	-	-
Jun	-8.25	-8.72	-8.14	-5.69	2.33	-1.08	1.18	0.81	1.99	3.50	3.07	3.66	7.05	5.91	6.37	1.22
<b>Q2</b>	<b>-16.10</b>	<b>-13.18</b>	<b>-15.16</b>	<b>-10.40</b>	<b>8.55</b>	<b>5.38</b>	<b>7.02</b>	<b>9.38</b>	<b>20.54</b>	<b>15.47</b>	<b>19.68</b>	<b>14.59</b>	-	-	-	-
Jul	9.22	5.17	6.98	3.76	2.38	0.77	0.62	1.25	5.64	1.94	5.29	1.41	1.44	-1.95	0.00	0.46
Aug	-4.08	-6.12	-4.05	-1.21	3.04	1.45	2.26	1.21	7.19	4.72	6.01	1.98	-1.58	-1.92	-2.10	-0.53
Sep	-9.21	-9.22	-9.53	-10.14	-4.65	-3.26	-4.10	-1.01	-3.80	-2.05	-2.93	-0.88	1.87	3.16	2.28	2.81
<b>Q3</b>	<b>-4.88</b>	<b>-10.37</b>	<b>-7.14</b>	<b>-7.89</b>	<b>0.58</b>	<b>-1.10</b>	<b>-1.32</b>	<b>1.44</b>	<b>8.93</b>	<b>4.57</b>	<b>8.35</b>	<b>2.50</b>	<b>1.70</b>	<b>-0.79</b>	<b>0.13</b>	<b>2.74</b>
Oct	8.10	5.89	6.38	4.27	7.01	3.18	5.15	0.79	-2.66	-3.55	-2.05	-0.66	2.17	3.39	2.79	-0.23
Nov	-	-	-	-	-0.69	-4.53	-2.62	-0.93	10.95	14.27	12.37	11.05	3.63	1.13	2.56	0.02
Dec	-	-	-	-	4.48	4.41	3.81	0.07	3.84	5.02	4.94	5.32	3.02	2.98	3.45	1.81
<b>Q4</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>11.03</b>	<b>2.84</b>	<b>6.30</b>	<b>-0.07</b>	<b>12.15</b>	<b>15.74</b>	<b>15.50</b>	<b>16.18</b>	<b>9.07</b>	<b>7.67</b>	<b>9.07</b>	<b>1.58</b>
<b>Year</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>28.71</b>	<b>11.46</b>	<b>18.27</b>	<b>19.10</b>	<b>18.40</b>	<b>7.59</b>	<b>16.61</b>	<b>5.76</b>	<b>-</b>	<b>-</b>	<b>-</b>	<b>-</b>



LONG POSITIONS AS OF 11/03/2022

Sector	Value	Percentage
USD	1,635,806.83	13.17%
LRFC	629,739.21	5.07%
GPMT	479,294.66	3.86%
ICMB	387,120.40	3.12%
DNIF	340,872.33	2.74%
Other	8,949,203.74	72.04%
<b>Total</b>	<b>12,422,037.18</b>	<b>100.00%</b>



SHORT POSITIONS AS OF 11/03/2022

Sector	Value	Percentage
ARR 230120P00007500	-1,288.75	16.26%
HBI 230120P00008000	-1,284.56	16.20%
JEPI 230120C00005000	-700.10	8.83%
HBI 230120P00012000	-544.14	6.86%
PSEC 230120C00008000	-440.00	5.55%
Other	-3,670.35	46.30%
<b>Total</b>	<b>-7,927.90</b>	<b>100.00%</b>

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
<b>Corporate and Agency Debt Securities (USD)</b>								
654ESCAD4	JNY 8 1/4 03/15/19 - ESCROW2	Unclassified	11,500	0.00	0.00	0.00	0.00	0.00
AON 8.205 01/01/27 9AK9	AON 8.205 01/01/27	Financials	4,500	106.73	4,802.93	5,863.50	-1,060.57	4,802.93
BBBY 4.915 08/01/34	BBBY 4.915 08/01/34	Consumer Cyclical	500	10.20	51.00	486.93	-435.93	51.00
CMA 7 7/8 09/15/26	CMA 7 7/8 09/15/26	Financials	5,000	106.43	5,321.60	6,432.98	-1,111.38	5,321.60
DELL 8.1 07/15/36	DELL 8.1 07/15/36	Unclassified	11,000	102.57	11,282.37	15,919.25	-4,636.88	11,282.37
F 6 5/8 02/15/28	F 6 5/8 02/15/28	Consumer Cyclical	1,500	98.01	1,470.20	1,682.62	-212.43	1,470.20
F 7 1/2 08/01/26	F 7 1/2 08/01/26	Consumer Cyclical	500	103.50	517.50	606.80	-89.30	517.50
F 7 1/8 11/15/25	F 7 1/8 11/15/25	Consumer Cyclical	500	101.12	505.63	595.73	-90.09	505.63
F 7 3/4 06/15/43	F 7 3/4 06/15/43	Consumer Cyclical	1,000	93.53	935.32	1,258.55	-323.23	935.32
F 8.9 01/15/32	F 8.9 01/15/32	Consumer Cyclical	29,000	107.04	31,043.05	39,429.65	-8,386.60	31,043.05
F 9.3 03/01/30	F 9.3 03/01/30	Industrial	18,000	112.96	20,332.80	21,668.19	-1,335.39	20,332.80
F 9.95 02/15/32	F 9.95 02/15/32	Consumer Cyclical	500	120.84	604.22	705.68	-101.45	604.22
FSK 4 1/8 02/01/25	FSK 4 1/8 02/01/25	Financials	1,000	93.41	934.12	827.58	106.54	934.12
FSK 4 5/8 07/15/24	FSK 4 5/8 07/15/24	Financials	1,000	96.08	960.85	842.40	118.45	960.85
FYBR 8 1/2 11/15/31	FYBR 8 1/2 11/15/31	Financials	500	100.40	502.00	552.92	-50.92	502.00
GE 3 1/2 02/15/29	GE 3 1/2 02/15/29	Consumer Non-Cyc	3,000	87.00	2,610.00	2,743.50	-133.50	2,610.00
GE 3 1/2 09/15/29	GE 3 1/2 09/15/29	Consumer Non-Cyc	11,000	85.05	9,355.50	10,386.31	-1,030.81	9,355.50
GE 3 5/8 05/01/30	GE 3 5/8 05/01/30	Consumer Non-Cyc	10,000	86.38	8,637.80	8,971.70	-333.90	8,637.80
GE 3 5/8 09/15/32	GE 3 5/8 09/15/32	Consumer Non-Cyc	5,000	80.67	4,033.60	4,917.00	-883.40	4,033.60
GE 3.6 08/15/32 TGD8	GE 3.6 08/15/32	Consumer Non-Cyc	1,000	79.89	798.89	1,021.45	-222.56	798.89
GE 3.6 12/15/32	GE 3.6 12/15/32	Consumer Non-Cyc	3,000	80.33	2,409.87	2,749.50	-339.63	2,409.87
GE 3.7 01/15/33	GE 3.7 01/15/33	Consumer Non-Cyc	1,000	81.39	813.93	1,049.75	-235.82	813.93
GE 3.7 04/15/30	GE 3.7 04/15/30	Consumer Non-Cyc	11,000	86.10	9,471.00	10,025.20	-554.20	9,471.00
GE 4 04/15/29	GE 4 04/15/29	Consumer Non-Cyc	1,000	90.61	906.09	1,039.32	-133.23	906.09
GE 4 06/15/32	GE 4 06/15/32	Consumer Non-Cyc	10,000	84.56	8,455.90	10,713.72	-2,257.82	8,455.90
GE 4 06/15/32 TGF0	GE 4 06/15/32	Consumer Non-Cyc	14,000	82.91	11,606.84	14,924.65	-3,317.81	11,606.84
GE 4 06/15/32 TKS0	GE 4 06/15/32	Consumer Non-Cyc	16,000	84.23	13,476.80	16,985.50	-3,508.70	13,476.80
GE 4 07/15/32	GE 4 07/15/32	Consumer Non-Cyc	23,000	82.71	19,024.22	24,027.03	-5,002.81	19,024.22
GE 4 07/15/32 TKV3	GE 4 07/15/32	Consumer Non-Cyc	48,000	85.76	41,165.28	45,257.67	-4,092.39	41,165.28
GE 4 1/4 02/15/34	GE 4 1/4 02/15/34	Consumer Non-Cyc	20,000	83.31	16,661.20	21,617.33	-4,956.13	16,661.20
GE 4 1/4 03/15/30	GE 4 1/4 03/15/30	Consumer Non-Cyc	7,000	89.00	6,230.07	7,815.78	-1,585.71	6,230.07

# Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
GE 4 1/4 03/15/34	GE 4 1/4 03/15/34	Consumer Non-Cyc	1,000	83.40	834.00	887.00	-53.00	834.00
GE 4 1/4 09/15/28 TJS2	GE 4 1/4 09/15/28	Consumer Non-Cyc	3,000	89.64	2,689.32	2,914.75	-225.43	2,689.32
GE 4 1/4 12/15/29	GE 4 1/4 12/15/29	Consumer Non-Cyc	3,000	90.08	2,702.34	3,264.82	-562.48	2,702.34
GE 4 1/8 04/15/30	GE 4 1/8 04/15/30	Consumer Non-Cyc	2,000	87.32	1,746.44	2,039.38	-292.94	1,746.44
GE 4 10/15/27	GE 4 10/15/27	Consumer Non-Cyc	1,000	92.22	922.17	963.12	-40.95	922.17
GE 4.05 05/15/32	GE 4.05 05/15/32	Consumer Non-Cyc	12,000	83.53	10,024.08	12,209.38	-2,185.30	10,024.08
GE 4.05 06/15/32	GE 4.05 06/15/32	Consumer Non-Cyc	7,000	84.97	5,947.90	7,049.85	-1,101.95	5,947.90
GE 4.15 04/15/31	GE 4.15 04/15/31	Consumer Non-Cyc	9,000	89.28	8,035.20	8,582.25	-547.05	8,035.20
GE 4.15 05/15/32	GE 4.15 05/15/32	Consumer Non-Cyc	11,000	85.60	9,416.44	11,979.29	-2,562.85	9,416.44
GE 4.15 11/15/30	GE 4.15 11/15/30	Consumer Non-Cyc	4,000	88.50	3,540.00	4,383.92	-843.92	3,540.00
GE 4.15 11/15/32	GE 4.15 11/15/32	Consumer Non-Cyc	3,000	84.06	2,521.80	2,932.00	-410.20	2,521.80
GE 4.2 04/15/32	GE 4.2 04/15/32	Consumer Non-Cyc	6,000	84.58	5,075.10	6,577.98	-1,502.88	5,075.10
GE 4.2 06/15/32	GE 4.2 06/15/32	Consumer Non-Cyc	8,000	86.52	6,921.36	8,454.80	-1,533.44	6,921.36
GE 4.3 01/15/31	GE 4.3 01/15/31	Consumer Non-Cyc	3,000	88.00	2,640.00	2,889.60	-249.60	2,640.00
GE 4.3 02/15/32	GE 4.3 02/15/32	Consumer Non-Cyc	7,000	85.00	5,950.00	7,701.52	-1,751.52	5,950.00
GE 4.3 04/15/32	GE 4.3 04/15/32	Consumer Non-Cyc	3,000	85.25	2,557.35	3,123.96	-566.61	2,557.35
GE 4.35 02/15/32	GE 4.35 02/15/32	Consumer Non-Cyc	4,000	85.71	3,428.56	4,443.60	-1,015.04	3,428.56
GE 4.35 02/15/32 TETS	GE 4.35 02/15/32	Consumer Non-Cyc	26,000	85.75	22,293.70	26,973.97	-4,680.27	22,293.70
GE 4.35 03/15/32	GE 4.35 03/15/32	Consumer Non-Cyc	8,000	86.10	6,888.24	8,792.33	-1,904.09	6,888.24
GE 4.65 02/15/33	GE 4.65 02/15/33	Consumer Non-Cyc	8,000	87.32	6,985.92	9,033.26	-2,047.34	6,985.92
GE 5 01/15/29	GE 5 01/15/29	Consumer Non-Cyc	17,000	94.50	16,065.00	19,759.28	-3,694.28	16,065.00
GE 5 02/15/27	GE 5 02/15/27	Consumer Non-Cyc	3,000	94.67	2,840.13	3,142.26	-302.13	2,840.13
GE 5 03/15/29	GE 5 03/15/29	Consumer Non-Cyc	1,000	95.33	953.29	1,149.64	-196.35	953.29
GE 5 03/15/29 TBP6	GE 5 03/15/29	Consumer Non-Cyc	7,000	95.60	6,691.65	7,714.30	-1,022.65	6,691.65
GE 5 1/2 04/15/36	GE 5 1/2 04/15/36	Consumer Non-Cyc	28,000	92.61	25,931.08	32,633.85	-6,702.77	25,931.08
GE 5 1/4 03/15/32	GE 5 1/4 03/15/32	Consumer Non-Cyc	13,000	94.80	12,323.61	14,953.98	-2,630.37	12,323.61
GE 5 1/4 04/15/34	GE 5 1/4 04/15/34	Consumer Non-Cyc	18,000	91.04	16,387.69	21,257.11	-4,869.42	16,387.69
GE 5 1/4 05/15/34	GE 5 1/4 05/15/34	Consumer Non-Cyc	11,000	91.55	10,070.50	13,041.80	-2,971.30	10,070.50
GE 5 1/4 06/15/34 TCE0	GE 5 1/4 06/15/34	Consumer Non-Cyc	16,000	89.75	14,359.68	18,461.36	-4,101.68	14,359.68
GE 5 1/4 06/15/34 TCM2	GE 5 1/4 06/15/34	Consumer Non-Cyc	5,000	90.86	4,543.15	4,853.75	-310.60	4,543.15
GE 5 1/4 06/15/36	GE 5 1/4 06/15/36	Consumer Non-Cyc	43,000	90.09	38,737.84	49,325.67	-10,587.83	38,737.84
GE 5 1/4 07/15/34 TCP5	GE 5 1/4 07/15/34	Consumer Non-Cyc	1,000	91.17	911.72	987.70	-75.98	911.72
GE 5 12/15/27	GE 5 12/15/27	Consumer Non-Cyc	2,000	96.37	1,927.46	2,196.50	-269.04	1,927.46
GE 5.05 02/15/29	GE 5.05 02/15/29	Consumer Non-Cyc	1,000	95.94	959.37	1,148.00	-188.63	959.37
GE 5.1 06/15/32	GE 5.1 06/15/32	Consumer Non-Cyc	37,000	91.61	33,896.07	43,123.63	-9,227.56	33,896.07
GE 5.3 06/15/36	GE 5.3 06/15/36	Consumer Non-Cyc	17,000	92.54	15,731.63	19,229.75	-3,498.12	15,731.63
GE 5.45 04/15/36	GE 5.45 04/15/36	Consumer Non-Cyc	4,000	92.36	3,694.52	4,776.00	-1,081.48	3,694.52
GS 2 1/4 09/30/31	GS 2 1/4 09/30/31	Financials	1,000	73.47	734.75	814.50	-79.75	734.75
GS 4 05/15/33	GS 4 05/15/33	Financials	5,000	85.00	4,249.75	5,323.65	-1,073.90	4,249.75
GS 4 08/15/34	GS 4 08/15/34	Financials	1,000	81.38	813.81	1,089.61	-275.80	813.81
GS 4 1/2 01/15/37	GS 4 1/2 01/15/37	Financials	29,000	85.69	24,850.10	32,319.36	-7,469.26	24,850.10
GS 4 1/2 03/15/39	GS 4 1/2 03/15/39	Financials	2,000	84.22	1,684.38	2,280.00	-595.62	1,684.38
GS 4 1/2 03/15/39 CFU0	GS 4 1/2 03/15/39	Financials	3,000	83.58	2,507.55	3,435.66	-928.11	2,507.55
GS 4 1/2 08/15/33	GS 4 1/2 08/15/33	Financials	3,000	87.17	2,615.07	3,015.51	-400.44	2,615.07
GS 4 1/4 02/15/36	GS 4 1/4 02/15/36	Financials	3,000	81.41	2,442.33	3,317.14	-874.81	2,442.33
GS 4 1/4 02/15/38	GS 4 1/4 02/15/38	Financials	3,000	81.11	2,433.33	3,337.50	-904.17	2,433.33
GS 4 1/4 02/15/38 CBJ9	GS 4 1/4 02/15/38	Financials	2,000	81.50	1,630.00	2,231.50	-601.50	1,630.00
GS 4 1/4 02/15/38 CBM2	GS 4 1/4 02/15/38	Financials	3,000	84.77	2,543.10	3,226.88	-683.77	2,543.10



# Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
GS 4 1/4 03/15/36	GS 4 1/4 03/15/36	Financials	3,000	83.48	2,504.31	3,326.64	-822.33	2,504.31
GS 4 1/4 04/15/33	GS 4 1/4 04/15/33	Financials	2,000	88.97	1,779.38	2,212.00	-432.62	1,779.38
GS 4 1/4 05/15/34	GS 4 1/4 05/15/34	Financials	9,000	84.86	7,637.31	8,750.94	-1,113.63	7,637.31
GS 4 1/4 05/15/35	GS 4 1/4 05/15/35	Financials	5,000	81.83	4,091.35	5,541.65	-1,450.30	4,091.35
GS 4 1/4 12/15/34	GS 4 1/4 12/15/34	Financials	37,000	83.93	31,053.73	41,091.75	-10,038.02	31,053.73
GS 4 1/4 12/15/37	GS 4 1/4 12/15/37	Financials	3,000	81.42	2,442.45	3,322.16	-879.71	2,442.45
GS 4 3/4 04/29/32	GS 4 3/4 04/29/32	Financials	7,000	90.35	6,324.50	6,895.66	-571.16	6,324.50
GS 4 3/4 08/15/33	GS 4 3/4 08/15/33	Financials	23,000	91.69	21,089.62	26,446.90	-5,357.28	21,089.62
GS 4 3/4 08/15/33 CDS7	GS 4 3/4 08/15/33	Financials	9,000	89.61	8,065.17	10,355.36	-2,290.19	8,065.17
GS 4 3/4 08/15/33 EF46	GS 4 3/4 08/15/33	Financials	3,000	88.18	2,645.40	3,364.37	-718.97	2,645.40
GS 4 3/4 08/15/35	GS 4 3/4 08/15/35	Financials	4,000	86.56	3,462.20	4,669.24	-1,207.04	3,462.20
GS 4 3/4 09/15/37	GS 4 3/4 09/15/37	Financials	93,000	84.59	78,668.70	106,843.47	-28,174.77	78,668.70
GS 4 3/4 12/15/38	GS 4 3/4 12/15/38	Financials	8,000	87.11	6,968.96	9,036.86	-2,067.90	6,968.96
GS 4.05 03/15/32	GS 4.05 03/15/32	Financials	4,000	85.13	3,405.32	4,284.00	-878.68	3,405.32
GS 4.1 07/15/34	GS 4.1 07/15/34	Financials	2,000	82.28	1,645.62	1,798.01	-152.39	1,645.62
GS 4.15 05/15/38	GS 4.15 05/15/38	Financials	7,000	83.81	5,866.35	7,702.16	-1,835.81	5,866.35
GS 4.2 01/15/38	GS 4.2 01/15/38	Financials	7,000	83.86	5,870.41	7,681.17	-1,810.76	5,870.41
GS 4.3 02/15/38	GS 4.3 02/15/38	Financials	10,000	80.86	8,085.80	10,833.27	-2,747.47	8,085.80
GS 4.3 05/15/36	GS 4.3 05/15/36	Financials	2,000	87.24	1,744.78	2,165.39	-420.61	1,744.78
GS 4.3 12/15/32	GS 4.3 12/15/32	Financials	11,000	87.16	9,587.38	12,095.97	-2,508.59	9,587.38
GS 4.3 12/15/37	GS 4.3 12/15/37	Financials	8,000	84.92	6,793.92	8,906.43	-2,112.51	6,793.92
GS 4.35 02/15/34	GS 4.35 02/15/34	Financials	14,000	85.29	11,940.04	15,670.88	-3,730.84	11,940.04
GS 4.65 12/15/33	GS 4.65 12/15/33	Financials	2,000	85.97	1,719.50	2,301.48	-581.98	1,719.50
GS 5 08/15/33	GS 5 08/15/33	Financials	1,000	92.84	928.37	1,143.88	-215.51	928.37
GS 5 08/15/37	GS 5 08/15/37	Financials	30,000	89.95	26,985.00	35,611.15	-8,626.15	26,985.00
GS 5 09/15/25	GS 5 09/15/25	Financials	500	99.22	496.11	553.29	-57.18	496.11
GS 5 09/15/38	GS 5 09/15/38	Financials	9,000	90.29	8,125.65	10,742.79	-2,617.14	8,125.65
GS 5 09/15/38 CEE7	GS 5 09/15/38	Financials	28,000	87.35	24,459.12	33,636.76	-9,177.64	24,459.12
GS 5 1/2 02/15/35	GS 5 1/2 02/15/35	Financials	11,000	92.51	10,176.10	13,535.43	-3,359.33	10,176.10
GS 5 1/2 03/15/32	GS 5 1/2 03/15/32	Financials	7,000	99.53	6,967.10	7,839.50	-872.40	6,967.10
GS 5 1/2 03/15/32 EN21	GS 5 1/2 03/15/32	Financials	1,000	95.02	950.23	1,229.50	-279.27	950.23
GS 5 1/2 03/15/34	GS 5 1/2 03/15/34	Financials	15,000	95.46	14,319.60	17,957.85	-3,638.25	14,319.60
GS 5 1/2 03/15/39	GS 5 1/2 03/15/39	Financials	9,000	95.81	8,622.81	9,709.13	-1,086.32	8,622.81
GS 5 1/2 04/15/32	GS 5 1/2 04/15/32	Financials	18,000	95.84	17,251.02	21,258.26	-4,007.24	17,251.02
GS 5 1/2 05/15/37	GS 5 1/2 05/15/37	Financials	198,000	95.30	188,699.94	244,647.44	-55,947.50	188,699.94
GS 5 1/2 05/15/37 EP86	GS 5 1/2 05/15/37	Financials	165,000	97.50	160,875.00	199,941.59	-39,066.59	160,875.00
GS 5 1/2 06/15/33	GS 5 1/2 06/15/33	Financials	4,000	95.88	3,835.08	4,942.46	-1,107.38	3,835.08
GS 5 1/2 06/15/35	GS 5 1/2 06/15/35	Financials	12,000	96.25	11,550.00	14,387.00	-2,837.00	11,550.00
GS 5 1/2 09/15/36	GS 5 1/2 09/15/36	Financials	49,000	96.50	47,285.00	60,218.30	-12,933.30	47,285.00
GS 5 1/2 11/15/37	GS 5 1/2 11/15/37	Financials	131,000	98.94	129,611.40	161,927.96	-32,316.56	129,611.40
GS 5 1/2 12/15/37	GS 5 1/2 12/15/37	Financials	17,000	93.41	15,878.85	21,105.00	-5,226.15	15,878.85
GS 5 1/4 06/15/33	GS 5 1/4 06/15/33	Financials	13,000	96.61	12,559.44	15,231.00	-2,671.56	12,559.44
GS 5 1/4 11/15/33	GS 5 1/4 11/15/33	Financials	4,000	94.33	3,773.07	4,284.00	-510.93	3,773.07
GS 5 3/4 02/15/37	GS 5 3/4 02/15/37	Financials	101,000	93.22	94,157.25	126,899.07	-32,741.82	94,157.25
GS 5 3/4 02/15/38	GS 5 3/4 02/15/38	Financials	27,000	96.10	25,945.65	34,725.73	-8,780.08	25,945.65
GS 5 3/4 05/15/36	GS 5 3/4 05/15/36	Financials	76,000	96.23	73,137.08	96,191.15	-23,054.07	73,137.08
GS 5 3/4 05/15/39	GS 5 3/4 05/15/39	Financials	13,000	95.38	12,398.88	16,315.05	-3,916.17	12,398.88
GS 5 3/4 06/15/40	GS 5 3/4 06/15/40	Financials	8,000	98.79	7,903.28	10,480.71	-2,577.43	7,903.28

# Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
GS 5 3/4 11/15/31	GS 5 3/4 11/15/31	Financials	5,000	103.34	5,166.91	6,250.80	-1,083.89	5,166.91
GS 5.15 07/15/38	GS 5.15 07/15/38	Financials	69,000	90.29	62,300.10	82,272.01	-19,971.91	62,300.10
GS 5.35 02/15/32	GS 5.35 02/15/32	Financials	1,000	98.40	984.03	1,207.64	-223.61	984.03
GS 6 12/15/33	GS 6 12/15/33	Financials	1,000	98.00	980.00	1,079.99	-99.99	980.00
HPT 4.95 10/01/29	SVC 4.95 10/01/29	Real Estate	3,000	72.09	2,162.61	3,076.29	-913.68	2,162.61
HSBC 6 1/2 09/15/37	HSBC 6 1/2 09/15/37	Financials	40,500	90.94	36,829.48	51,634.86	-14,805.38	36,829.48
KEY 7 3/4 07/15/29	KEY 7 3/4 07/15/29	Financials	500	106.93	534.66	594.25	-59.59	534.66
NATMUT 9 3/8 08/15/39 WAD2	NATMUT 9 3/8 08/15/39	Financials	500	124.13	620.64	825.19	-204.55	620.64
PARA 6 7/8 04/30/36	PARA 6 7/8 04/30/36	Consumer Cyclical	500	91.58	457.92	554.27	-96.36	457.92
PSEC 3.437 10/15/28	PSEC 3.437 10/15/28	Financials	83,000	72.96	60,555.14	79,827.07	-19,271.93	60,555.14
PSEC 4 1/2 01/15/31 GAR1	PSEC 4 1/2 01/15/31	Financials	1,000	84.22	842.20	1,002.00	-159.80	842.20
PSEC 4 1/4 08/15/29	PSEC 4 1/4 08/15/29	Financials	13,000	78.98	10,267.79	13,005.30	-2,737.51	10,267.79
PSEC 4 1/4 09/15/29	PSEC 4 1/4 09/15/29	Financials	4,000	80.75	3,229.88	4,002.20	-772.32	3,229.88
PSEC 4 1/4 10/15/29	PSEC 4 1/4 10/15/29	Financials	3,000	86.43	2,593.02	3,003.38	-410.36	2,593.02
PSEC 5 1/2 01/15/43 YCB5	PSEC 5 1/2 01/15/43	Financials	3,000	73.39	2,201.76	3,009.36	-807.60	2,201.76
PSEC 6 1/4 05/15/43 YEA5	PSEC 6 1/4 05/15/43	Financials	2,000	81.98	1,639.66	2,008.92	-369.26	1,639.66
WFC 4.1 06/03/26	WFC 4.1 06/03/26	Financials	12,500	95.05	11,880.87	13,051.25	-1,170.38	11,880.87
WFC 6 1/2 12/01/28	WFC 6 1/2 12/01/28	Financials	25,000	101.11	25,277.50	30,527.72	-5,250.22	25,277.50
WFC 6 1/8 01/09/28	WFC 6 1/8 01/09/28	Financials	89,000	100.09	89,078.32	98,819.65	-9,741.33	89,078.32
WFC 6.18 02/15/36	WFC 6.18 02/15/36	Financials	14,000	96.87	13,562.22	16,298.19	-2,735.97	13,562.22
<b>Total</b>					<b>2,070,017.00</b>	<b>2,616,320.96</b>	<b>-546,303.96</b>	<b>2,070,017.00</b>
<b>ETFs (USD)</b>								
GNMA	ISHARES GNMA BOND ETF	Broad	1,391	42.41	58,992.31	70,335.90	-11,343.59	58,992.31
IGBH	ISHARES INTEREST RATE HEDGED	Broad	1,115	22.51	25,098.65	28,119.80	-3,021.15	25,098.65
IGHG	PROSHARES IG HEDGED	Broad	1,420	69.31	98,420.20	107,938.15	-9,517.95	98,420.20
IGSB	ISHARES 1-5Y INV GRADE CORP	Broad	952	48.82	46,476.64	52,003.77	-5,527.13	46,476.64
JEPI	JPMORGAN EQUITY PREMIUM INCO	Broad	2,001	53.28	106,613.28	114,805.33	-8,192.05	106,613.28
QAI	IQ HEDGE MULTI-STRAT TRACKER	Broad	859	27.92	23,983.28	27,606.19	-3,622.91	23,983.28
SLV	ISHARES SILVER TRUST	Basic Materials	1,306	17.94	23,429.64	25,528.61	-2,098.97	23,429.64
SLVO	X-LINKS SLVR SHRS COVRD CALL	Financials	353	78.40	27,675.20	33,046.79	-5,371.59	27,675.20
SRLN	SPDR BLACKSTONE SENIOR LOAN	Broad	2,889	40.86	118,044.54	132,109.49	-14,064.95	118,044.54
VCSH	VANGUARD S/T CORP BOND ETF	Broad	1,500	73.70	110,550.00	123,857.70	-13,307.70	110,550.00
YYY	AMPLIFY HIGH INCOME ETF	Broad	350	11.61	4,063.50	5,654.51	-1,591.01	4,063.50
<b>Total</b>					<b>643,347.24</b>	<b>721,006.24</b>	<b>-77,659.00</b>	<b>643,347.24</b>
<b>Options (USD)</b>								
AGNC 221104C00008000	AGNC 04NOV22 8 C	Real Estate	-5	0.13	-65.15	-48.64	-16.51	-65.15
AGNC 221104C00009000	AGNC 04NOV22 9 C	Real Estate	-3	0.00	-0.45	-56.18	55.73	-0.45
AGNC 221104C00009500	AGNC 04NOV22 9.5 C	Real Estate	-5	0.00	-0.05	-117.74	117.69	-0.05
AGNC 221104C00010500	AGNC 04NOV22 10.5 C	Real Estate	-4	0.00	-0.04	-38.19	38.15	-0.04
AGNC 221111C00008500	AGNC 11NOV22 8.5 C	Real Estate	-3	0.07	-21.00	-53.18	32.18	-21.00
AGNC 221118C00009000	AGNC 18NOV22 9 C	Real Estate	-2	0.04	-9.00	-55.46	46.46	-9.00
AGNC 221216C00013000	AGNC 16DEC22 13 C	Real Estate	-3	0.02	-5.40	-114.18	108.78	-5.40
AGNC 230120C00013000	AGNC 20JAN23 13 C	Real Estate	-4	0.02	-8.00	-134.91	126.91	-8.00
AJX 221118C00012500	AJX 18NOV22 12.5 C	Real Estate	-1	0.00	-0.36	-15.16	14.80	-0.36
AMD 221104C00062500	AMD 04NOV22 62.5 C	Technology	-1	0.17	-16.50	-124.74	108.24	-16.50
ARKW 221118P00040000	ARKW 18NOV22 40 P	Technology	-1	0.55	-55.40	-125.20	69.80	-55.40
ARR 230120C00007500	ARR 20JAN23 7.5 C	Real Estate	-66	0.01	-85.14	-2,088.06	2,002.92	-85.14
ARR 230120C00012500	ARR 20JAN23 12.5 C	Real Estate	-17	0.00	-0.17	-66.06	65.89	-0.17

# Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
ARR 230120P00007500	ARR 20JAN23 7.5 P	Real Estate	-5	2.58	-1,288.75	-422.99	-865.76	-1,288.75
BFI 230120P00002500	BFI 20JAN23 2.5 P	Consumer Cyclicals	-1	0.66	-65.64	-25.20	-40.44	-65.64
BYND 221118C00017500	BYND 18NOV22 17.5 C	Consumer Non-Cyc	-1	0.63	-63.12	-147.55	84.43	-63.12
CCAP 221216C00020000	CCAP 16DEC22 20 C	Financials	-1	0.07	-7.50	-20.20	12.70	-7.50
CHMI 221216C00007500	CHMI 16DEC22 7.5 C	Real Estate	-10	0.07	-69.60	-251.98	182.38	-69.60
CHMI 230317C00007500	CHMI 17MAR23 7.5 C	Real Estate	-4	0.04	-17.56	-40.79	23.23	-17.56
CION 221216C00012500	CION 16DEC22 12.5 C	Financials	-2	0.23	-45.04	-30.30	-14.74	-45.04
CION 221216P00010000	CION 16DEC22 10 P	Financials	-1	1.63	-163.22	-90.15	-73.07	-163.22
CMCT 221118C00007500	CMCT 18NOV22 7.5 C	Real Estate	-7	0.01	-5.67	-71.39	65.72	-5.67
CMCT 221216C00007500	CMCT 16DEC22 7.5 C	Real Estate	-23	0.07	-150.42	-1,194.71	1,044.29	-150.42
DHC 221216C00002500	DHC 16DEC22 2.5 C	Real Estate	-11	0.01	-11.77	-176.08	164.31	-11.77
DHC 230317C00002500	DHC 17MAR23 2.5 C	Real Estate	-9	0.10	-90.00	-92.57	2.57	-90.00
FSK 230120C00025000	FSK 20JAN23 25 C	Financials	-8	0.04	-34.08	-198.68	164.60	-34.08
GPMT 221118C00010000	GPMT 18NOV22 10 C	Real Estate	-4	0.00	-0.52	-60.79	60.27	-0.52
GPMT 221118P00005000	GPMT 18NOV22 5 P	Real Estate	-4	0.00	-0.04	-60.79	60.75	-0.04
GPMT 221216C00012500	GPMT 16DEC22 12.5 C	Real Estate	-41	0.00	-3.69	-1,045.33	1,041.64	-3.69
GPMT 221216C00015000	GPMT 16DEC22 15 C	Real Estate	-1	0.00	-0.01	-30.16	30.15	-0.01
GPMT 221216C00022500	GPMT 16DEC22 22.5 C	Real Estate	-3	0.00	-0.03	-30.45	30.42	-0.03
GPMT 221216P00007500	GPMT 16DEC22 7.5 P	Real Estate	-3	0.60	-180.93	-90.59	-90.34	-180.93
HBI 221104C00008000	HBI 04NOV22 8 C	Consumer Cyclicals	-16	0.00	-0.16	-433.17	433.01	-0.16
HBI 221104C00009000	HBI 04NOV22 9 C	Consumer Cyclicals	-3	0.00	-0.03	-30.15	30.12	-0.03
HBI 221111C00007500	HBI 11NOV22 7.5 C	Consumer Cyclicals	-4	0.07	-30.00	-40.44	10.44	-30.00
HBI 221111C00009000	HBI 11NOV22 9 C	Consumer Cyclicals	-1	0.00	-0.20	-9.85	9.65	-0.20
HBI 221118C00009000	HBI 18NOV22 9 C	Consumer Cyclicals	-9	0.02	-14.94	-207.38	192.44	-14.94
HBI 221118C00010000	HBI 18NOV22 10 C	Consumer Cyclicals	-4	0.00	-1.32	-75.64	74.32	-1.32
HBI 230120C00009000	HBI 20JAN23 9 C	Consumer Cyclicals	-2	0.07	-15.00	-120.39	105.39	-15.00
HBI 230120C00010000	HBI 20JAN23 10 C	Consumer Cyclicals	-7	0.03	-19.04	-299.48	280.44	-19.04
HBI 230120C00011000	HBI 20JAN23 11 C	Consumer Cyclicals	-7	0.01	-6.58	-208.69	202.11	-6.58
HBI 230120C00013000	HBI 20JAN23 13 C	Consumer Cyclicals	-5	0.00	-0.50	-265.99	265.49	-0.50
HBI 230120P00008000	HBI 20JAN23 8 P	Consumer Cyclicals	-8	1.61	-1,284.56	-472.08	-812.48	-1,284.56
HBI 230120P00012000	HBI 20JAN23 12 P	Consumer Cyclicals	-1	5.44	-544.14	-120.16	-423.98	-544.14
ICMB 230120C00005000	ICMB 20JAN23 5 C	Financials	-5	0.10	-49.65	-86.49	36.84	-49.65
ICMB 230421C00005000	ICMB 21APR23 5 C	Financials	-6	0.24	-145.20	-115.79	-29.41	-145.20
IVR1 230120C00003500	IVR1 20JAN23 3.5 C	Real Estate	-10	0.00	-2.10	-102.16	100.06	-2.10
IVR1 230120C00004500	IVR1 20JAN23 4.5 C	Real Estate	-1	0.00	-0.04	-3.20	3.16	-0.04
IVR1 240119C00003500	IVR1 19JAN24 3.5 C	Real Estate	-1	0.05	-5.01	-18.81	13.80	-5.01
JBLU 221104P00005000	JBLU 04NOV22 5 P	Industrial	-1	0.00	-0.01	-8.70	8.69	-0.01
JEPI 230120C00055000	JEPI 20JAN23 55 C	Broad	-10	0.70	-700.10	-601.47	-98.63	-700.10
META 221111C00110000	META 11NOV22 110 C	Telecomm	-3	0.09	-27.00	-134.18	107.18	-27.00
NLY1 230120C00007000	NLY1 20JAN23 7 C	Real Estate	-25	0.03	-62.75	-625.30	562.55	-62.75
NLY1 240119C00007000	NLY1 19JAN24 7 C	Real Estate	-3	0.05	-15.06	-208.79	193.73	-15.06
PNNT 221216C00007500	PNNT 16DEC22 7.5 C	Financials	-2	0.01	-1.70	-50.40	48.70	-1.70
PSEC 221118C00008000	PSEC 18NOV22 8 C	Financials	-45	0.01	-61.20	-1,772.13	1,710.93	-61.20
PSEC 221118C00009000	PSEC 18NOV22 9 C	Financials	-30	0.00	-0.30	-510.43	510.13	-0.30
PSEC 221118P00007000	PSEC 18NOV22 7 P	Financials	-8	0.12	-100.00	-316.58	216.58	-100.00
PSEC 221118P00008000	PSEC 18NOV22 8 P	Financials	-5	0.85	-423.45	-475.68	52.23	-423.45
PSEC 230120C00008000	PSEC 20JAN23 8 C	Financials	-44	0.10	-440.00	-990.12	550.12	-440.00
PSEC 230120C00009000	PSEC 20JAN23 9 C	Financials	-4	0.02	-6.40	-80.79	74.39	-6.40

# Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
PSEC 230120C00010000	PSEC 20JAN23 10 C	Financials	-10	0.00	-1.90	-122.11	120.21	-1.90
PSEC 230120P00007000	PSEC 20JAN23 7 P	Financials	-1	0.33	-32.50	-70.20	37.70	-32.50
PSEC 230217C00008000	PSEC 17FEB23 8 C	Financials	-17	0.12	-212.50	-478.37	265.87	-212.50
PSEC 240119C00007000	PSEC 19JAN24 7 C	Financials	-3	0.72	-217.47	-225.59	8.12	-217.47
PTMN 221118C00022500	PTMN 18NOV22 22.5 C	Financials	-3	0.68	-203.79	-30.48	-173.31	-203.79
RTL 221216C00007500	RTL 16DEC22 7.5 C	Real Estate	-14	0.07	-105.00	-552.77	447.77	-105.00
RTL 221216C00010000	RTL 16DEC22 10 C	Real Estate	-1	0.00	-0.03	-15.20	15.17	-0.03
RTL 230317C00007500	RTL 17MAR23 7.5 C	Real Estate	-3	0.15	-45.06	-30.60	-14.46	-45.06
SLV 221118C00018500	SLV 18NOV22 18.5 C	Basic Materials	-3	0.28	-85.50	-71.18	-14.32	-85.50
SLV 221125C00018500	SLV 25NOV22 18.5 C	Basic Materials	-1	0.36	-36.00	-30.73	-5.27	-36.00
TURN 221216C00007500	TURN 16DEC22 7.5 C	Financials	17	0.00	1.36	79.72	-78.36	1.36
VFC 221104C00029000	VFC 04NOV22 29 C	Consumer Cyclical	-2	0.05	-10.00	-40.42	30.42	-10.00
VFC 221111C00030000	VFC 11NOV22 30 C	Consumer Cyclical	-2	0.07	-15.00	-50.42	35.42	-15.00
VFC 221111C00031000	VFC 11NOV22 31 C	Consumer Cyclical	-1	0.04	-3.82	-10.21	6.39	-3.82
WEBR 221216P00005000	WEBR 16DEC22 5 P	Consumer Cyclical	-10	0.10	-100.00	-796.97	696.97	-100.00
WEBR 230317P00002500	WEBR 17MAR23 2.5 P	Consumer Cyclical	-3	0.02	-5.34	-75.59	70.25	-5.34
WMC1 230120C00004000	WMC1 20JAN23 4 C	Real Estate	-75	0.05	-364.50	-316.18	-48.32	-364.50
WMC1 230120C00007500	WMC1 20JAN23 7.5 C	Real Estate	-31	0.01	-34.72	-284.91	250.19	-34.72
WMC1 230120P00001000	WMC1 20JAN23 1 P	Real Estate	-1	0.34	-34.08	-10.05	-24.03	-34.08
<b>Total</b>					<b>-7,926.54</b>	<b>-18,635.09</b>	<b>10,708.55</b>	<b>-7,926.54</b>
<b>Stocks (CAD)</b>								
GRSK.H	GRIFFIN SKYE CORP -CL A	Unclassified	1,200	0.01	12.00	8,946.91	-8,934.91	8.73
<b>Total</b>					<b>12.00</b>	<b>8,946.91</b>	<b>-8,934.91</b>	
<b>Total in USD</b>					<b>8.73</b>	<b>6,508.61</b>	<b>-6,499.88</b>	<b>8.73</b>
<b>Stocks (GBP)</b>								
POLY	POLYMETAL INTERNATIONAL PLC	Basic Materials	500	2.20	1,100.00	1,301.50	-201.50	1,227.38
<b>Total</b>					<b>1,100.00</b>	<b>1,301.50</b>	<b>-201.50</b>	
<b>Total in USD</b>					<b>1,227.38</b>	<b>1,452.21</b>	<b>-224.83</b>	<b>1,227.38</b>
<b>Stocks (RUB)</b>								
AFKS	SISTEMA PJSC	Financials	10,000	12.51	125,120.00	158,464.14	-33,344.14	2,006.67
ALRS	ALROSA PJSC	Basic Materials	5,000	65.26	326,300.00	412,267.48	-85,967.48	5,233.20
CHMF	SEVERSTAL PJSC	Basic Materials	25	778.60	19,465.00	23,211.55	-3,746.55	312.18
FEES	FEDERAL GRID CO UNIFIED ENER	Utilities	100,000	0.09	8,840.00	22,703.50	-13,863.50	141.78
GAZP	GAZPROM PJSC	Energy	2,500	169.19	422,975.00	459,065.43	-36,090.43	6,783.67
GMKN	MMC NORILSK NICKEL PJSC	Basic Materials	25	13,436.00	335,900.00	440,867.13	-104,967.13	5,387.16
HYDR	RUSHYDRO PJSC	Utilities	25,000	0.79	19,840.00	18,141.52	1,698.48	318.19
IRAO	INTER RAO UES PJSC	Utilities	3,000	3.03	9,078.00	17,803.85	-8,725.85	145.59
LKOH	LUKOIL PJSC	Energy	10	4,680.00	46,800.00	61,515.69	-14,715.69	750.58
MGNT	MAGNIT PJSC	Consumer Non-Cyc	5	5,170.00	25,850.00	17,828.86	8,021.14	414.58
MOEX	MOSCOW EXCHANGE MICEX-RTS PJ	Financials	200	84.72	16,944.00	22,520.11	-5,576.11	271.75
MTSS	MOBILE TELESYSTEMS PUBLIC JO	Technology	100	222.75	22,275.00	34,958.62	-12,683.62	357.25
PHOR	PHOSAGRO PJSC	Basic Materials	10	6,528.00	65,280.00	24,357.12	40,922.88	1,046.96
PIKK	PIK GROUP PJSC	Consumer Cyclical	50	607.40	30,370.00	21,810.85	8,559.15	487.07
POLY	POLYMETAL INTERNATIONAL PLC	Basic Materials	20	283.50	5,670.00	21,103.50	-15,433.50	90.94
RTKM	ROSTELECOM PJSC	Technology	250	57.56	14,390.00	22,216.06	-7,826.06	230.79
SBER	SBERBANK OF RUSSIA PJSC	Financials	100	125.39	12,539.00	25,537.74	-12,998.74	201.10
SNGS	SURGUTNEFTGAS PJSC	Energy	500	21.59	10,795.00	23,989.44	-13,194.44	173.13
TATN	TATNEFT PJSC	Energy	25	384.50	9,612.50	19,219.56	-9,607.06	154.17

# Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
VTBR	VTB BANK PJSC	Financials	500,000	0.02	8,210.00	24,031.86	-15,821.86	131.67
<b>Total</b>					<b>1,536,253.50</b>	<b>1,871,614.02</b>	<b>-335,360.52</b>	
<b>Total in USD</b>					<b>24,638.43</b>	<b>30,016.95</b>	<b>-5,378.51</b>	<b>24,638.43</b>
<b>Stocks (USD)</b>								
AAIC	ARLINGTON ASSET INVESTMENT-A	Financials	73,658	2.96	218,027.68	269,168.57	-51,140.89	218,027.68
AAIC PRB	ARLINGTON ASSET INVT CORP PERP PFD	Financials	3,418	17.20	58,789.60	61,151.04	-2,361.44	58,789.60
AAIC PRC	ARLINGTON ASSET INVEST	Financials	1,240	20.95	25,978.00	18,679.53	7,298.47	25,978.00
ACPIQ	ANTHRACITE CAPITAL INC	Real Estate	5,600	0.00	0.00	40,081.83	-40,081.83	0.00
ACR	ACRES COMMERCIAL REALTY CORP	Real Estate	28,475	10.28	292,723.00	340,639.36	-47,916.36	292,723.00
AGNC	AGNC INVESTMENT CORP	Real Estate	5,742	8.05	46,223.10	71,913.23	-25,690.13	46,223.10
AGRO	ROS AGRO PLC- GDR REG S	Consumer Non-Cyc	500	0.31	157.00	2,465.07	-2,308.07	157.00
AHT	ASHFORD HOSPITALITY TRUST	Real Estate	1	6.19	6.19	8.07	-1.88	6.19
AJX	GREAT AJAX CORP	Real Estate	14,535	8.15	118,460.25	142,182.45	-23,722.20	118,460.25
AMD	ADVANCED MICRO DEVICES	Technology	100	60.11	6,011.00	6,360.27	-349.27	6,011.00
ARR	ARMOUR RESIDENTIAL REIT INC	Real Estate	11,591	5.17	59,925.47	93,537.71	-33,612.24	59,925.47
BCV	BANCROFT FUND LTD	Broad	1,616	17.33	28,005.28	38,540.37	-10,535.09	28,005.28
BFI	BURGERFI INTERNATIONAL INC	Consumer Cyclical	2,262	1.94	4,388.28	6,502.91	-2,114.63	4,388.28
BGB	BLACKSTONE STRATEGIC CREDIT	Broad	1,654	10.59	17,515.86	21,167.03	-3,651.17	17,515.86
BGH	BARINGS GL SH DUR HI YLD	Broad	1,383	12.67	17,522.61	21,278.73	-3,756.12	17,522.61
BNED	BARNES & NOBLE EDUCATION INC	Consumer Cyclical	7,251	3.03	21,970.53	22,409.32	-438.79	21,970.53
BOE	BLACKROCK ENHANCED GLOBAL DI	Broad	3,571	8.99	32,103.29	36,439.82	-4,336.53	32,103.29
BRW	SABA CAPITAL INCOME & OPPORT	Broad	14,860	7.74	115,016.40	132,627.47	-17,611.07	115,016.40
BWG	BRANDYWINEGLOBAL GLOBAL INCO	Broad	15,540	7.72	119,968.80	165,157.61	-45,188.81	119,968.80
BYND	BEYOND MEAT INC	Consumer Non-Cyc	100	14.36	1,436.00	1,966.27	-530.27	1,436.00
CCAP	CRESCENT CAPITAL BDC INC	Financials	20,274	13.56	274,915.44	346,064.64	-71,149.20	274,915.44
CHMI	CHERRY HILL MORTGAGE INVESTM	Real Estate	7,352	5.66	41,612.32	54,433.38	-12,821.06	41,612.32
CHMI PRB	CHERRY HILL MTG INV CORP	Real Estate	1,871	17.63	32,985.73	35,804.70	-2,818.97	32,985.73
CIM PRA	CIM 8 12/31/49 PFD	Real Estate	184	18.82	3,462.88	4,389.38	-926.50	3,462.88
CIM PRC	CHIMERA INVESTMENT CORP	Real Estate	278	16.83	4,678.74	6,642.46	-1,963.72	4,678.74
CIM PRD	CHIMERA INVESTMENT CORP	Real Estate	1,286	17.80	22,890.80	29,597.13	-6,706.33	22,890.80
CION	CION INVESTMENT CORP	Financials	15,764	9.17	144,555.88	149,823.64	-5,267.76	144,555.88
CMCT	CREATIVE MEDIA & COMMUNITY T	Real Estate	11,580	6.38	73,880.40	87,440.52	-13,560.12	73,880.40
CVHL	CV HOLDINGS INC	Real Estate	155	0.03	4.65	14.64	-9.99	4.65
DEX	DELAWARE ENHANCED GLOBAL DIV	Broad	3,110	6.96	21,645.60	29,563.87	-7,918.27	21,645.60
DHC	DIVERSIFIED HEALTHCARE TRUST	Real Estate	27,449	1.18	32,389.82	55,362.02	-22,972.20	32,389.82
DLA	DELTA APPAREL INC	Consumer Cyclical	1,369	15.22	20,836.18	27,060.15	-6,223.97	20,836.18
DNIF	DIVIDEND AND INCOME FUND	Broad	31,359	10.87	340,872.33	306,158.32	34,714.01	340,872.33
EDD	MORGAN STANLEY EMERGING MARK	Broad	3,911	4.01	15,683.11	22,432.98	-6,749.87	15,683.11
EQS	EQUUS TOTAL RETURN INC	Broad	95,005	1.72	163,408.60	116,179.50	47,229.10	163,408.60
FCRD	FIRST EAGLE ALTERNATIVE CAPI	Financials	71,719	4.00	286,876.00	243,723.53	43,152.47	286,876.00
FGB	FIRST TRUST SPECIALTY FIN	Broad	13	3.21	41.73	46.27	-4.54	41.73
FSK	FS KKR CAPITAL CORP	Financials	15,236	19.15	291,769.40	323,420.11	-31,650.71	291,769.40
FSP	FRANKLIN STREET PROPERTIES C	Real Estate	62,610	2.78	174,055.80	262,729.44	-88,673.64	174,055.80
FTHY	FIRST TRUST HIGH YLD OPPORT	Broad	16,322	13.79	225,080.38	282,277.84	-57,197.46	225,080.38
FUND	SPROTT FOCUS TRUST INC	Broad	14,274	7.58	108,196.92	108,440.43	-243.51	108,196.92
GDO	WESTERN ASSET GL CORP DEF OP	Broad	969	11.93	11,560.17	16,736.76	-5,176.59	11,560.17
GECCM	GREAT ELM CAPITAL CORP	Financials	1,182	24.39	28,828.98	21,142.07	7,686.91	28,828.98
GPMT	GRANITE POINT MORTGAGE TRUST	Real Estate	65,299	7.34	479,294.66	738,929.09	-259,634.43	479,294.66

# Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
HBI	HANESBRANDS INC.	Consumer Cyclical	20,325	6.69	135,974.25	214,551.15	-78,576.90	135,974.25
HOFT	HOOKER FURNISHINGS CORP	Consumer Cyclical	14,999	14.89	223,335.11	294,194.29	-70,859.18	223,335.11
HYB	NEW AMERICA HIGH INCOME FUND	Broad	703	6.62	4,657.38	6,138.99	-1,481.61	4,657.38
ICMB	INVESTCORP CREDIT MANAGEMENT	Financials	109,048	3.55	387,120.40	519,814.71	-132,694.31	387,120.40
IVR	INVESCO MORTGAGE CAPITAL	Real Estate	638	11.44	7,298.72	8,769.81	-1,471.09	7,298.72
JEMD	NUVEEN EMERGING MARKETS DEBT	Broad	2,934	6.56	19,247.04	21,420.11	-2,173.07	19,247.04
LFT	LUMENT FINANCE TRUST INC	Real Estate	12,780	2.18	27,860.40	35,066.99	-7,206.59	27,860.40
LRFC	LOGAN RIDGE FINANCE CORP	Financials	33,346	18.89	629,739.21	343,439.34	286,299.87	629,739.21
META	META PLATFORMS INC-CLASS A	Telecomm	300	88.91	26,673.00	41,340.83	-14,667.83	26,673.00
MIN	MFS INTERMEDIATE INC TRUST	Broad	2,471	2.82	6,968.22	8,978.45	-2,010.23	6,968.22
MITT PRA	AG MORTGAGE INVEST TR	Real Estate	38	17.25	655.50	842.06	-186.56	655.50
NFJ	VIRTUS DVD INTRST & PRM STR	Broad	18	10.87	195.66	246.08	-50.42	195.66
NHS	NEUBERGER BERMAN HIGH YIELD	Broad	185	8.20	1,517.00	1,911.09	-394.09	1,517.00
NLY	ANNALY CAPITAL MANAGEMENT IN	Real Estate	836	17.61	14,721.96	21,206.52	-6,484.56	14,721.96
NMAI	NUVEEN MULTI-ASSET INCOME	Broad	12,883	11.40	146,866.20	206,247.02	-59,380.82	146,866.20
NXDT PRA	NEXPOINT STRATEGIC OPPORTUNITIES F...	Broad	17,414	14.86	258,772.04	381,205.48	-122,433.44	258,772.04
OFS	OFS CAPITAL CORP	Financials	8,343	9.20	76,755.60	90,643.47	-13,887.87	76,755.60
ONL	ORION OFFICE REIT INC	Real Estate	5,337	9.20	49,100.40	66,465.53	-17,365.13	49,100.40
OTRKP	ONTRAK INC	Healthcare	25,769	0.88	22,676.72	300,272.73	-277,596.01	22,676.72
PIM	PUTNAM MASTER INTER INC TST	Broad	23,774	3.37	80,118.38	94,262.18	-14,143.80	80,118.38
PNNT	PENNANTPARK INVESTMENT CORP	Financials	17,512	5.88	102,970.56	115,087.20	-12,116.64	102,970.56
PRMBR	PREMIER BRANDS GROUP	Unclassified	8	74.54	596.32	10,986.27	-10,389.95	596.32
PRMBR.WTS	PREMIER BRANDS GROUP WARRANTS	Unclassified	27	0.00	0.00	0.00	0.00	0.00
PSEC	PROSPECT CAPITAL CORP	Financials	19,772	7.16	141,567.52	153,098.35	-11,530.83	141,567.52
PTMN	PORTMAN RIDGE FINANCE CORP	Financials	12,138	21.00	254,898.00	250,272.01	4,625.99	254,898.00
RASGQ	RAIT INVT TR 7.75% SER A CUM REDM	Real Estate	1,708	0.04	68.32	30,086.66	-30,018.34	68.32
RASJQ	RAIT INVT TR 8.375% SER B CUM REDM	Real Estate	14	0.01	0.08	107.78	-107.70	0.08
RC PRC	CVPR READY CAP CORP 6.25% +	Real Estate	1,865	17.88	33,349.56	43,983.14	-10,633.58	33,349.56
RCA	READY CAPITAL CORP - PREFERRED A	Real Estate	3,257	24.74	80,571.67	80,679.62	-107.95	80,571.67
RTL	NECESSITY RETAIL REIT INC/TH	Real Estate	5,800	6.45	37,410.00	40,569.43	-3,159.43	37,410.00
SCD	LMP CAPITAL AND INCOME FUND	Broad	944	12.02	11,346.88	12,722.69	-1,375.81	11,346.88
SEVN	SEVEN HILLS REALTY TRUST	Real Estate	28,270	9.29	262,628.30	318,380.58	-55,752.28	262,628.30
SPE	SPECIAL OPPORTUNITIES FUND	Broad	19,777	11.50	227,435.50	282,758.78	-55,323.28	227,435.50
SVVC	FIRSTHAND TECHNOLOGY VALUE	Broad	38,619	1.30	50,204.70	212,968.45	-162,763.75	50,204.70
TRTX	TPG RE FINANCE TRUST INC	Real Estate	9,706	6.71	65,127.26	90,370.51	-25,243.25	65,127.26
TURN	180 DEGREE CAPITAL CORP	Financials	27,056	5.60	151,510.89	186,886.75	-35,375.86	151,510.89
TWO PRC	TWO HARBORS INVESTMENT CORP PFD	Real Estate	1,322	17.54	23,187.88	32,473.39	-9,285.51	23,187.88
UDMG	UNITED MORTGAGE TRUST	Real Estate	737	0.00	0.00	3,125.90	-3,125.90	0.00
VCIF	VERTICAL CAPITAL INCOME	Broad	4,660	8.55	39,843.00	47,577.24	-7,734.24	39,843.00
VFC	VF CORP	Consumer Cyclical	1,800	27.12	48,816.00	64,502.53	-15,686.53	48,816.00
VIEWF	VIEWTRAN GROUP INC	Technology	4,057	0.00	0.04	7,445.94	-7,445.90	0.04
VTN	INVESCO TR FOR INVEST GRD NY	Broad	276	9.38	2,588.88	3,660.47	-1,071.59	2,588.88
WFC PRL	WELLS FARGO 7.5% NON CUM PERP CONV...	Financials	62	1,140.00	70,680.00	94,476.90	-23,796.90	70,680.00
WFC PRZ	WELLS FARGO & COMPANY	Financials	1,400	17.84	24,976.00	35,021.92	-10,045.92	24,976.00
WIW	WESTERN ASSET INFL-LINK OPSS	Broad	14,088	9.22	129,891.36	177,891.30	-47,999.94	129,891.36
WMC	WESTERN ASSET MORTGAGE CAPIT	Real Estate	17,362	10.51	182,518.03	370,955.50	-188,437.47	182,518.03
<b>Total</b>					<b>8,046,194.80</b>	<b>10,083,795.69</b>	<b>-2,037,600.89</b>	<b>8,046,194.80</b>
<b>Total Stocks in USD</b>					<b>8,072,069.34</b>	<b>10,121,773.45</b>	<b>-2,049,704.11</b>	<b>8,072,069.34</b>

## Open Position Summary (Cont.)

As Of: November 3, 2022

Symbol	Description	Sector	Quantity	Close Price	Value	Cost Basis	Unrealized P&L	Base Value
<b>Cash</b>								
CAD	Canadian Dollar	Cash	1,093.38	0.73	795.40			795.40
USD	United States Dollar	Cash	1,635,806.83	1.00	1,635,806.83			1,635,806.83
<b>Total Cash in USD</b>					<b>1,636,602.23</b>			<b>1,636,602.23</b>

Top 25 Holdings

Symbol	Description	Sector	Long Value	Short Value	Net Value	Long Parsed Weight %	Short Parsed Weight %	Net Parsed Weight %
<b>USD</b>								
CASH	Cash	Cash	1,659,018.30	-346,118.12	1,312,900.17	12.59	45.51	10.58
LRFC	LOGAN RIDGE FINANCE CORP	Financials	631,316.93	0.00	631,316.93	4.79	0.00	5.09
GPMT	GRANITE POINT MORTGAGE TRUST	Real Estate	479,294.66	0.00	479,294.66	3.64	0.00	3.86
ICMB	INVESTCORP CREDIT MANAGEMENT	Financials	387,120.40	0.00	387,120.40	2.94	0.00	3.12
FSK	FS KKR CAPITAL CORP	Financials	297,000.58	0.00	297,000.58	2.25	0.00	2.39
ACR	ACRES COMMERCIAL REALTY CORP	Real Estate	292,723.00	0.00	292,723.00	2.22	0.00	2.36
FCRD	FIRST EAGLE ALTERNATIVE CAPI	Financials	286,876.00	0.00	286,876.00	2.18	0.00	2.31
Unknown Other Assets less Liabilities	Other Assets less Liabilities	Unclassified	8,217.87	-286,437.98	-278,220.11	0.06	37.67	-2.24
CCAP	CRESCENT CAPITAL BDC INC	Financials	277,030.47	0.00	277,030.47	2.10	0.00	2.23
SEVN	SEVEN HILLS REALTY TRUST	Real Estate	266,890.68	0.00	266,890.68	2.03	0.00	2.15
NXDT PRA	NEXPOINT STRATEGIC OPPORTUNITIES FUND 5.50% SERIES A PFD	Broad	259,420.46	0.00	259,420.46	1.97	0.00	2.09
PTMN	PORTMAN RIDGE FINANCE CORP	Financials	259,127.89	0.00	259,127.89	1.97	0.00	2.09
HOFT	HOOKER FURNISHINGS CORP	Consumer Cyclical	223,335.11	0.00	223,335.11	1.70	0.00	1.80
AAIC	ARLINGTON ASSET INVESTMENT-A	Financials	218,027.68	0.00	218,027.68	1.65	0.00	1.76
GS 5 1/2 05/15/37	GS 5 1/2 05/15/37	Financials	188,699.94	0.00	188,699.94	1.43	0.00	1.52
WMC	WESTERN ASSET MORTGAGE CAPIT	Real Estate	182,518.03	0.00	182,518.03	1.39	0.00	1.47
FSP	FRANKLIN STREET PROPERTIES C	Real Estate	174,055.80	0.00	174,055.80	1.32	0.00	1.40
EQS	EQUUS TOTAL RETURN INC	Broad	163,408.60	0.00	163,408.60	1.24	0.00	1.32
GS 5 1/2 05/15/37 EP86	GS 5 1/2 05/15/37	Financials	160,875.00	0.00	160,875.00	1.22	0.00	1.30
CION	CION INVESTMENT CORP	Financials	151,534.99	0.00	151,534.99	1.15	0.00	1.22
TURN	180 DEGREE CAPITAL CORP	Financials	151,510.89	0.00	151,510.89	1.15	0.00	1.22
PSEC	PROSPECT CAPITAL CORP	Financials	141,567.52	0.00	141,567.52	1.07	0.00	1.14
HBI	HANESBRANDS INC.	Consumer Cyclical	135,974.25	0.00	135,974.25	1.03	0.00	1.10
GS 5 1/2 11/15/37	GS 5 1/2 11/15/37	Financials	129,611.40	0.00	129,611.40	0.98	0.00	1.04
AJX	GREAT AJAX CORP	Real Estate	118,460.25	0.00	118,460.25	0.90	0.00	0.95

Exposure

Exposure	Long Value	Long Weight (%)
Exposure	10,785,434.94	86.88
Parsed Exposure	11,515,567.64	92.76

Exposure	Short Value	Short Weight (%)
Exposure	-7,927.90	-0.06
Parsed Exposure	-414,358.53	-3.34

Exposure	Value	Weight (%)
Gross	10,793,362.84	86.94
Parsed Gross	11,929,926.16	96.10
Net	10,777,507.04	86.82
Parsed Net	11,101,209.11	89.42



### Asset Class Allocation

Asset Class	Long (%)	Long Parsed (%)	+/- (%)
Equities	43.93	41.19	-2.74
Fixed Income	26.15	27.62	1.48
Real Estate	16.34	15.80	-0.54
Cash	13.17	13.28	0.10
Other Assets	0.00	1.72	1.72
Commodities	0.41	0.40	-0.02
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

Asset Class	Short (%)	Short Parsed (%)	+/- (%)
Cash	0.00	57.08	57.08
Other Assets	0.00	39.90	39.90
Equities	64.64	1.34	-63.30
Fixed Income	0.00	1.31	1.31
Real Estate	33.83	0.35	-33.48
Commodities	1.53	0.02	-1.52
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

### Financial Instrument Allocation

Financial Instrument	Long (%)	Long Parsed (%)	+/- (%)
Stocks	64.98	57.73	-7.25
Bonds	16.66	26.39	9.72
Cash	13.17	12.59	-0.58
Unclassified	0.00	1.50	1.50
ETFs	5.18	0.78	-4.39
Unclassified	0.00	0.66	0.66
Futures	0.00	0.21	0.21
U.S. Treasury Bills	0.00	0.10	0.10
Funds	0.00	0.03	0.03
Warrants	0.00	0.01	0.01
Options	0.00	0.01	0.01
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

Financial Instrument	Short (%)	Short Parsed (%)	+/- (%)
Cash	0.00	45.51	45.51
Unclassified	0.00	38.45	38.45
Unclassified	0.00	11.57	11.57
Options	100.00	2.36	-97.64
Bonds	0.00	1.31	1.31
Futures	0.00	0.80	0.80
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

### Sector Allocation

Sector	Long (%)	Long Parsed (%)	+/- (%)
Financials	38.06	40.39	2.33
Real Estate	17.46	16.98	-0.49
Cash	13.17	12.54	-0.63
Unclassified	0.10	8.17	8.07
Consumer Cyclical	3.96	5.47	1.51
Broad	22.45	5.03	-17.41
Consumer Non-Cyc	3.82	4.37	0.54
Basic Materials	0.30	1.47	1.18
Technology	0.05	1.46	1.40
Healthcare	0.18	1.20	1.01
Industrial	0.16	1.02	0.86
Energy	0.06	0.88	0.82
Utilities	0.00	0.43	0.43
Telecomm	0.21	0.41	0.20
Education	0.00	0.10	0.10
Government	0.00	0.07	0.07
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

Sector	Short (%)	Short Parsed (%)	+/- (%)
Unclassified	0.00	97.56	97.56
Cash	0.00	1.40	1.40
Real Estate	33.83	0.35	-33.48
Financials	27.07	0.28	-26.79
Consumer Cyclical	26.69	0.28	-26.42
Broad	8.83	0.09	-8.74
Basic Materials	1.53	0.02	-1.52
Technology	0.91	0.01	-0.90
Consumer Non-Cyc	0.80	0.01	-0.79
Telecomm	0.34	0.00	-0.34
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

### Regional Allocation

Region	Long (%)	Long Parsed (%)	+/- (%)
North America	99.49	93.48	-6.01
Not Available	0.00	3.04	3.04
Europe	0.50	2.12	1.63
Asia	0.01	0.72	0.71
South America	0.00	0.36	0.36
Africa	0.00	0.15	0.15
Oceania	0.00	0.13	0.13
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

Region	Short (%)	Short Parsed (%)	+/- (%)
Not Available	0.00	96.22	96.22
North America	100.00	3.75	-96.25
Europe	0.00	0.03	0.03
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

### Country Allocation

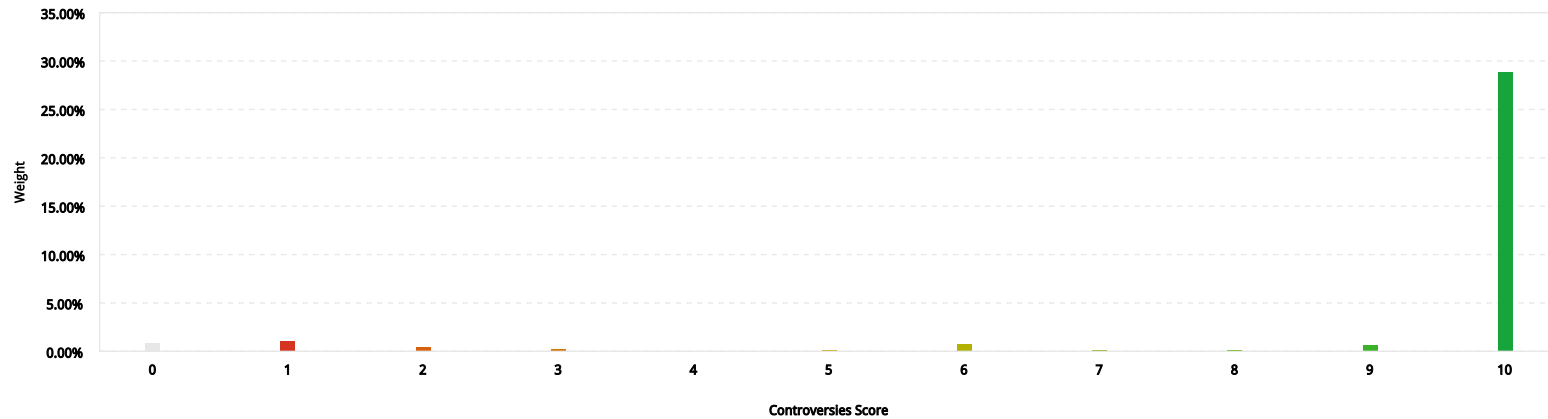
Country	Long (%)	Long Parsed (%)	+/- (%)
United States	99.49	92.66	-6.82
Not Available	0.00	3.04	3.04
Britain	0.30	0.98	0.68
Mexico	0.00	0.35	0.35
Canada	0.01	0.35	0.34
Brazil	0.00	0.21	0.21
Russia	0.20	0.20	0.00
Japan	0.00	0.18	0.18
Netherlands	0.00	0.15	0.15
Ireland	0.00	0.14	0.14
Other	0.01	1.74	1.73
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

Country	Short (%)	Short Parsed (%)	+/- (%)
Not Available	0.00	96.22	96.22
United States	100.00	3.75	-96.25
Britain	0.00	0.02	0.02
Sweden	0.00	0.01	0.01
<b>Total</b>	<b>100.00</b>	<b>100.00</b>	<b>0.00</b>

### Ratings Summary

<b>ESG Score</b>	<b>3</b>	<b>Environmental</b>	<b>2</b>	<b>Social</b>	<b>3</b>	<b>Governance</b>	<b>4</b>
<b>Controversies Score</b>	<b>9</b>	Resource Use Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 2	Workforce Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 3	Management Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 5
<b>Combined Score</b>	<b>3</b>	Emissions Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 2	Human Rights Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 1	Shareholders Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 5
<b>Companies in these accounts with ESG ratings</b>	<b>8.70%</b>	Environmental Innovation Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 1	Community Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 5	CSR Strategy Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 2
		Product Responsibility Score	■ ■ ■ ■ ■ ■ ■ ■ ■ ■ 3				

### Controversy Distribution



### Largest Holdings

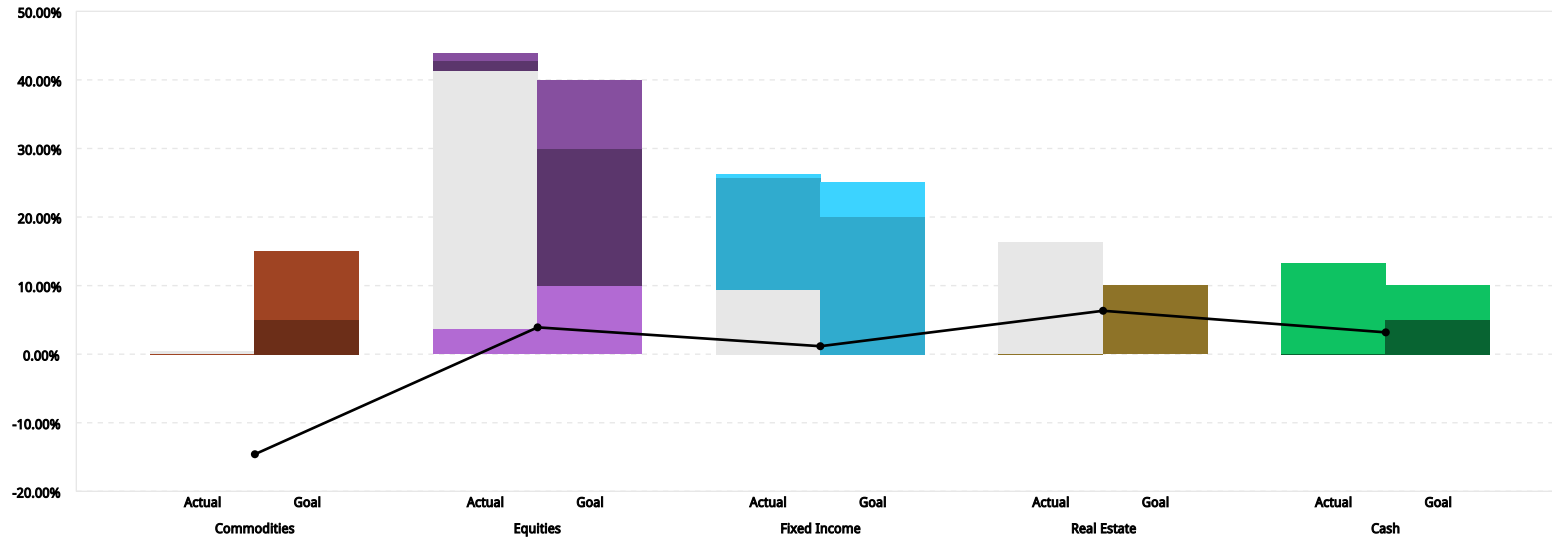
Symbol	Description	Weight	SCORES					
			ESG	Controversies	Combined	Environmental	Social	Governance
GPMT	GRANITE POINT MORTGAGE TRUST	4.50%	2	10	2	0	1	5
ACR	ACRES COMMERCIAL REALTY CORP	2.75%	2	10	2	0	3	5
PSEC	PROSPECT CAPITAL CORP	2.11%	1	10	1	0	3	1
HOFT	HOOKER FURNISHINGS CORP	2.10%	2	10	2	0	2	3
AAIC	ARLINGTON ASSET INVESTMENT-A	2.05%	3	10	3	0	3	3
FSP	FRANKLIN STREET PROPERTIES C	1.63%	4	10	4	4	2	6
HBI	HANESBRANDS INC.	1.29%	7	10	7	8	6	7
AJX	GREAT AJAX CORP	1.11%	2	10	2	0	2	3
RCA	READY CAPITAL CORP - PREFERRED A	0.76%	1	10	1	1	2	1
CMCT	CREATIVE MEDIA & COMMUNITY T	0.70%	2	10	2	0	2	3

Top Performers	ESG Score
MSFT	9
ZEG	9
PM	9
RH05	9
SAN	9

Bottom Performers	ESG Score
DFS	0
INN1d	0
9364.T	0
9706.T	0
PSEC	1

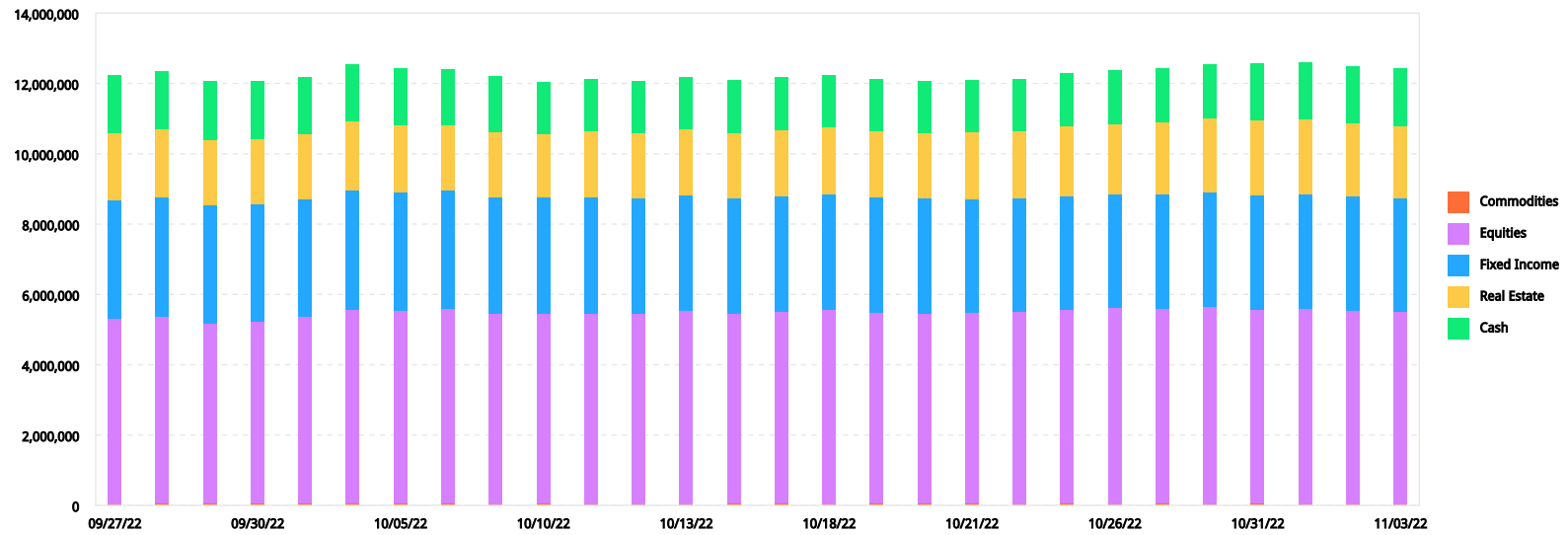
**Combined Score** - The ESG combined score is the simple weighted average of all ESG Combined Scores for all companies within the fund based on the reported information in the environmental, social and corporate governance pillars (ESG Score) with an ESG Controversies overlay. Low controversies score indicate the companies within the fund on average have received negative events or there have been new developments from past negative events in the last fiscal year.



Asset and Sub-Asset Class (NAV   %)	Actual		Goal		+/-
<b>Commodities</b>	<b>50,983.34</b>	<b>0.41</b>	-	<b>15.00</b>	- <b>-14.59</b>
Energy	0.00	0.00	-	10.00	- -10.00
Metals	0.00	0.00	-	5.00	- -5.00
Other	50,983.34	0.41	-	0.00	- 0.41
<b>Equities</b>	<b>5,451,456.29</b>	<b>43.91</b>	-	<b>40.00</b>	- <b>3.91</b>
Large Cap	173,876.67	1.40	-	20.00	- -18.60
Mid Cap	139,436.53	1.12	-	10.00	- -8.88
Small Cap	463,910.41	3.74	-	10.00	- -6.26
Other	4,674,232.68	37.65	-	0.00	- 37.65
<b>Fixed Income</b>	<b>3,247,766.81</b>	<b>26.16</b>	-	<b>25.00</b>	- <b>1.16</b>
High Yield	58,658.99	0.47	-	5.00	- -4.53
Investment Grade	2,011,358.01	16.20	-	20.00	- -3.80
Other	1,177,749.81	9.49	-	0.00	- 9.49
<b>Real Estate</b>	<b>2,027,300.60</b>	<b>16.33</b>	-	<b>10.00</b>	- <b>6.33</b>
Commercial	0.00	0.00	-	10.00	- -10.00
Other	2,027,300.60	16.33	-	0.00	- 16.33
<b>Cash</b>	<b>1,636,602.24</b>	<b>13.18</b>	-	<b>10.00</b>	- <b>3.18</b>
Brokerage Cash	1,636,602.24	13.18	-	5.00	- 8.18
Savings	0.00	0.00	-	5.00	- -5.00
<b>Total</b>	<b>12,414,109.28</b>	<b>100.00</b>	-	<b>100.00</b>	- <b>0.00</b>

# Allocation by Asset Class

Analysis Period: September 27, 2022 - November 3, 2022

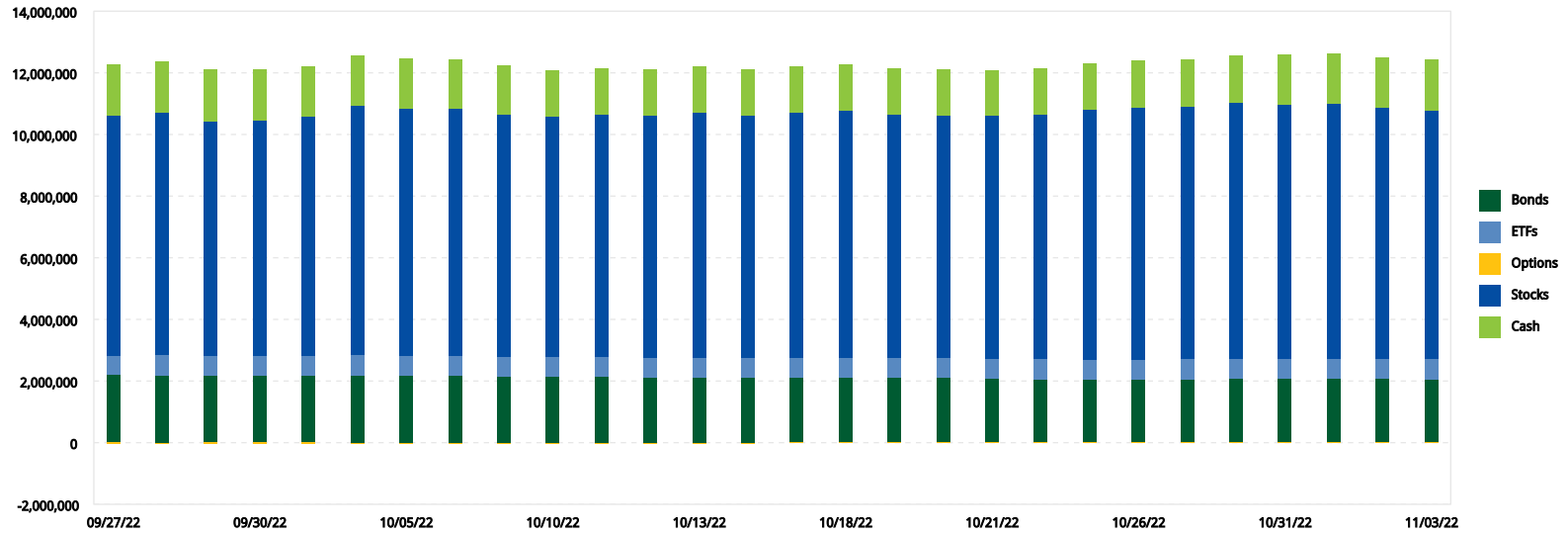


Date	Commodities	Equities	Fixed Income	Real Estate	Cash	NAV
09/27/22	48,373.54	5,251,925.65	3,366,924.65	1,908,183.60	1,654,504.63	12,229,912.07
09/28/22	49,733.28	5,328,456.92	3,377,283.62	1,935,979.48	1,654,946.81	12,346,400.11
09/29/22	49,554.17	5,133,410.61	3,350,429.43	1,864,481.68	1,670,761.28	12,068,637.16
09/30/22	49,889.09	5,184,920.74	3,345,409.79	1,828,208.47	1,644,727.77	12,053,155.86
10/03/22	52,004.49	5,302,856.05	3,360,371.91	1,851,924.17	1,615,725.22	12,182,881.84
10/04/22	52,307.24	5,522,698.47	3,384,511.80	1,959,429.03	1,616,788.55	12,535,735.09
10/05/22	52,109.63	5,493,919.75	3,370,219.97	1,896,001.57	1,619,199.74	12,431,450.66
10/06/22	52,209.37	5,530,281.08	3,364,989.84	1,870,327.61	1,575,444.97	12,393,252.87
10/07/22	51,678.32	5,393,916.07	3,327,381.01	1,833,801.12	1,597,217.37	12,203,993.89
10/10/22	51,209.54	5,402,243.90	3,317,135.94	1,803,304.45	1,477,326.58	12,051,220.41
10/11/22	50,406.25	5,400,107.47	3,304,493.87	1,878,601.65	1,478,738.60	12,112,347.84
10/12/22	50,214.81	5,400,721.78	3,292,056.20	1,858,983.68	1,480,408.37	12,082,384.84
10/13/22	49,748.04	5,481,695.27	3,289,805.16	1,886,992.41	1,481,785.48	12,190,026.35
10/14/22	48,349.38	5,411,141.44	3,279,242.34	1,854,330.43	1,494,135.33	12,087,198.92
10/17/22	49,235.44	5,466,903.96	3,277,670.46	1,894,075.03	1,489,307.32	12,177,192.21
10/18/22	49,581.69	5,514,624.17	3,288,258.04	1,895,038.33	1,482,921.18	12,230,423.40
10/19/22	48,360.56	5,443,761.12	3,272,554.36	1,866,775.56	1,484,141.21	12,115,592.81
10/20/22	48,791.64	5,411,851.73	3,275,446.50	1,865,040.85	1,478,167.69	12,079,298.41
10/21/22	50,364.97	5,431,848.77	3,241,365.09	1,887,099.30	1,466,671.54	12,077,349.67
10/24/22	50,253.43	5,458,535.73	3,230,541.08	1,903,849.72	1,481,189.82	12,124,369.77
10/25/22	50,682.66	5,517,619.35	3,232,958.27	1,972,157.76	1,506,974.61	12,280,392.64
10/26/22	51,026.47	5,562,200.23	3,235,355.80	2,007,974.42	1,518,205.47	12,374,762.39
10/27/22	51,047.65	5,544,831.16	3,251,045.30	2,057,921.26	1,519,324.48	12,424,169.84
10/28/22	50,448.28	5,596,503.24	3,264,907.28	2,114,921.26	1,520,118.95	12,546,899.02

## Allocation by Asset Class (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Date	Commodities	Equities	Fixed Income	Real Estate	Cash	NAV
10/31/22	50,067.51	5,518,810.31	3,258,457.34	2,122,672.49	1,617,370.47	12,567,378.12
11/01/22	51,144.92	5,535,816.09	3,274,554.76	2,120,407.31	1,622,565.16	12,604,488.24
11/02/22	50,400.79	5,478,244.29	3,264,787.39	2,064,905.24	1,623,300.11	12,481,637.81
11/03/22	50,983.34	5,451,456.29	3,247,766.81	2,027,300.60	1,636,602.23	12,414,109.28



Date	Bonds	ETFs	Options	Stocks	Cash	NAV
09/27/22	2,196,342.46	638,464.37	-33,543.28	7,774,143.89	1,654,504.63	12,229,912.07
09/28/22	2,192,633.96	643,974.08	-30,947.92	7,885,793.18	1,654,946.81	12,346,400.11
09/29/22	2,183,532.53	639,990.74	-41,340.38	7,615,693.00	1,670,761.28	12,068,637.16
09/30/22	2,179,870.70	638,500.31	-42,745.86	7,632,802.94	1,644,727.77	12,053,155.86
10/03/22	2,186,397.56	644,377.31	-32,825.40	7,769,207.15	1,615,725.22	12,182,881.84
10/04/22	2,191,640.16	649,822.04	-26,219.45	8,103,703.79	1,616,788.55	12,535,735.09
10/05/22	2,182,519.34	648,018.99	-28,526.84	8,010,239.43	1,619,199.74	12,431,450.66
10/06/22	2,179,197.86	646,887.65	-26,575.36	8,018,297.75	1,575,444.97	12,393,252.87
10/07/22	2,151,833.08	641,769.98	-31,546.49	7,844,719.95	1,597,217.37	12,203,993.89
10/10/22	2,149,319.77	639,440.38	-29,600.44	7,814,734.12	1,477,326.58	12,051,220.41
10/11/22	2,135,208.54	637,351.40	-29,293.59	7,890,342.89	1,478,738.60	12,112,347.84
10/12/22	2,124,397.38	635,343.84	-27,935.72	7,870,170.97	1,480,408.37	12,082,384.84
10/13/22	2,121,960.04	637,485.52	-25,896.96	7,974,692.28	1,481,785.48	12,190,026.35
10/14/22	2,120,131.02	632,452.28	-26,417.09	7,866,897.38	1,494,135.33	12,087,198.92
10/17/22	2,111,855.35	637,315.61	-21,805.65	7,960,519.58	1,489,307.32	12,177,192.21
10/18/22	2,118,399.10	639,916.32	-21,987.15	8,011,173.96	1,482,921.18	12,230,423.40
10/19/22	2,108,448.75	635,725.97	-22,058.71	7,909,335.59	1,484,141.21	12,115,592.81
10/20/22	2,114,812.42	634,288.70	-20,211.84	7,872,241.44	1,478,167.69	12,079,298.41
10/21/22	2,078,765.95	644,704.86	-15,664.41	7,902,871.73	1,466,671.54	12,077,349.67
10/24/22	2,066,076.42	645,584.22	-16,575.18	7,948,094.50	1,481,189.82	12,124,369.77
10/25/22	2,055,138.55	644,115.55	-17,807.27	8,091,971.21	1,506,974.61	12,280,392.64
10/26/22	2,058,698.51	645,601.54	-15,354.69	8,167,611.56	1,518,205.47	12,374,762.39
10/27/22	2,071,679.61	646,312.91	-13,792.55	8,200,645.40	1,519,324.48	12,424,169.84
10/28/22	2,080,944.35	649,170.93	-17,458.10	8,314,122.88	1,520,118.95	12,546,899.02

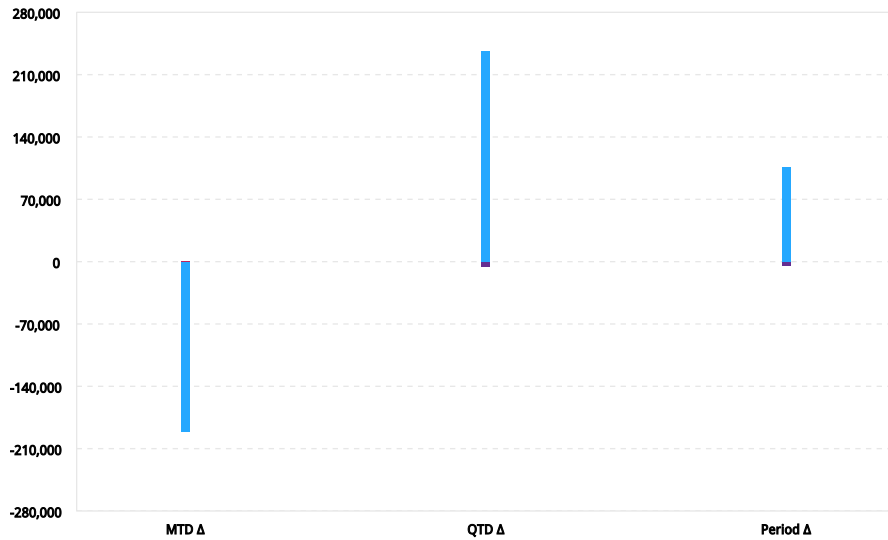
## Allocation by Financial Instrument (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

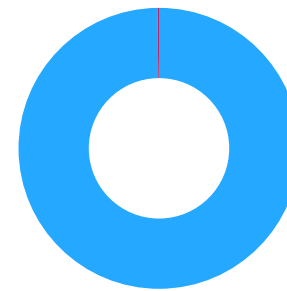
Date	Bonds	ETFs	Options	Stocks	Cash	NAV
10/31/22	2,076,594.48	647,944.79	-9,162.93	8,234,631.31	1,617,370.47	12,567,378.12
11/01/22	2,087,344.60	647,236.32	-9,362.78	8,256,704.94	1,622,565.16	12,604,488.24
11/02/22	2,082,555.82	643,677.84	-9,115.38	8,141,219.43	1,623,300.11	12,481,637.81
11/03/22	2,070,017.00	643,347.24	-7,926.54	8,072,069.34	1,636,602.23	12,414,109.28



Allocation by Region

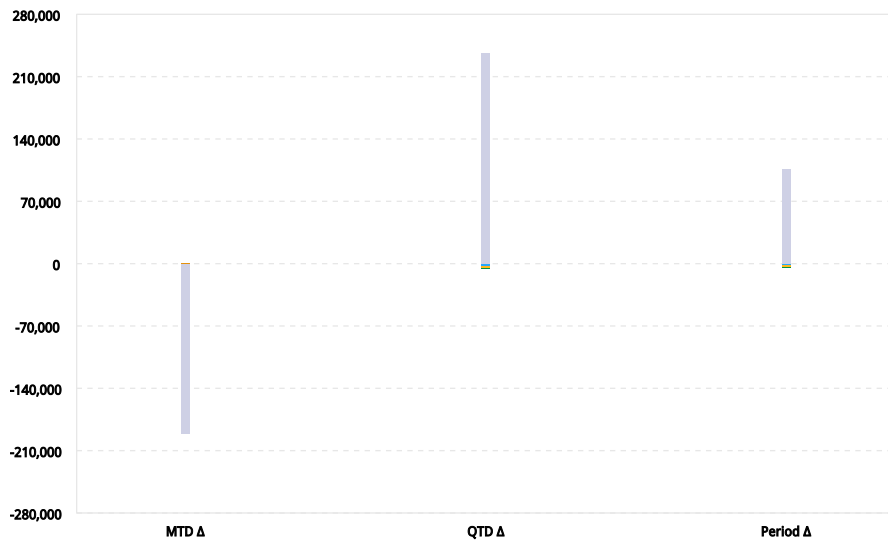


Top Performers by Region

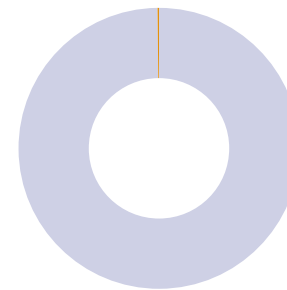


North America	0.86%
Asia	0.00%
Europe	-0.03%

Allocation by Country



Top Performers by Country



United States	0.86%
Cyprus	0.00%
Canada	0.00%
Eurozone	0.00%
China	0.00%
Russia	-0.01%
Britain	-0.02%

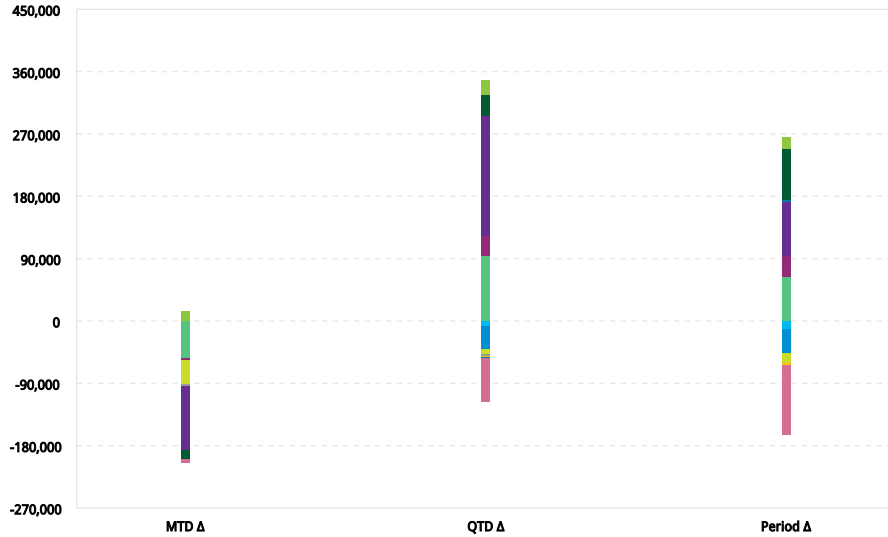
## Allocation and Performance by Region (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

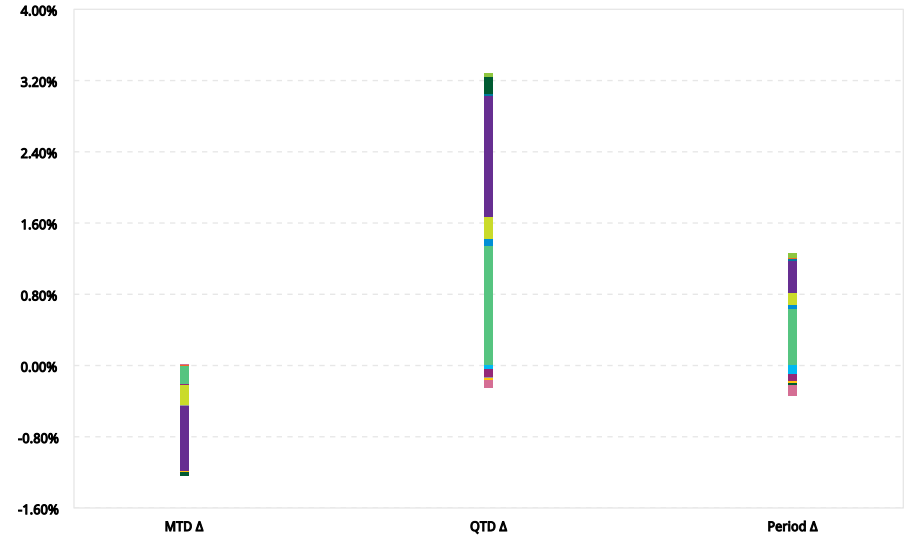
Allocation by Region (NAV   %)	Ending		MTD Δ		QTD Δ		Period Δ	
Asia	1,318.36	0.01	8.92	0.00	114.57	0.00	169.29	0.00
China	0.04	0.00	0.00	0.00	-0.37	0.00	-0.37	0.00
Cyprus	1,318.32	0.01	8.92	0.00	114.94	0.00	169.66	0.00
Europe	61,533.98	0.50	-259.56	0.01	-5,354.69	-0.05	-4,515.51	-0.04
Britain	36,829.48	0.30	206.95	0.01	-2,739.42	-0.03	-2,636.15	-0.02
Eurozone	0.01	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Russia	24,704.50	0.20	-466.51	0.00	-2,615.27	-0.03	-1,879.36	-0.02
North America	12,351,256.94	99.49	-190,128.33	-0.01	236,467.55	0.05	105,759.44	0.04
Canada	804.13	0.01	-6.84	0.00	-7.34	0.00	-0.57	0.00
United States	12,350,452.81	99.49	-190,121.49	-0.01	236,474.89	0.05	105,760.01	0.04
<b>Total</b>	<b>12,414,109.28</b>	<b>100.00</b>	<b>-190,378.97</b>	<b>-1.51</b>	<b>231,227.44</b>	<b>1.90</b>	<b>101,413.22</b>	<b>0.82</b>

Performance by Region (MTM   %)	MTD		QTD		Period	
Asia	74.57	0.00	155.22	0.00	131.06	0.00
China	0.00	0.00	-0.37	0.00	-0.37	0.00
Cyprus	74.57	0.00	155.59	0.00	131.43	0.00
Europe	882.15	0.01	-1,810.73	-0.02	-2,841.92	-0.03
Britain	1,128.24	0.01	-1,863.41	-0.01	-2,636.15	-0.02
Eurozone	0.00	0.00	0.00	0.00	0.00	0.00
Russia	-246.09	0.00	52.68	-0.01	-205.77	-0.01
North America	-160,852.63	-1.23	305,596.68	3.01	5,900.84	0.86
Canada	0.00	0.00	0.00	0.00	0.00	0.00
United States	-160,852.63	-1.23	305,596.68	3.01	5,900.84	0.86
<b>Total</b>	<b>-159,895.91</b>	<b>-1.22</b>	<b>303,941.16</b>	<b>2.99</b>	<b>3,189.98</b>	<b>0.82</b>

Allocation by Sector



Performance by Sector



Allocation by Sector (NAV | %)

	Ending		MTD Δ		QTD Δ		Period Δ	
Basic Materials	36,605.96	0.29	-345.43	0.00	-846.31	-0.01	1,439.45	0.01
Broad	2,787,815.62	22.46	-35,131.03	0.06	-8,118.14	-0.49	-14,980.25	-0.31
Consumer Cyclical	489,275.99	3.94	-11,861.65	-0.03	30,392.87	0.17	73,084.98	0.56
Consumer Non-Cyc	474,745.76	3.82	-5,577.48	0.01	-62,528.24	-0.59	-99,938.51	-0.84
Energy	7,861.55	0.06	-124.16	0.00	-2,422.87	-0.02	-2,126.05	-0.02
Financials	4,725,954.09	38.07	-53,081.54	0.15	94,902.50	0.06	64,435.37	0.21
Healthcare	22,676.72	0.18	-1,412.12	-0.01	-7,988.39	-0.07	-11,853.74	-0.10
Industrial	20,332.79	0.16	566.64	0.01	410.09	0.00	922.12	0.01
Real Estate	2,166,572.40	17.45	-93,790.50	-0.48	172,936.19	1.09	78,700.62	0.50
Technology	6,527.17	0.05	-13.75	0.00	-32,180.34	-0.27	-34,701.45	-0.28
Telecomm	26,646.00	0.21	-1,798.50	-0.01	27,919.58	0.23	29,522.30	0.24
Utilities	605.56	0.00	0.99	0.00	36.77	0.00	48.27	0.00
Unclassified	11,887.42	0.10	-1,847.52	-0.01	-2,163.30	-0.02	205.22	0.00
<b>Total Sector</b>	<b>10,777,507.04</b>	<b>86.82</b>	<b>-204,416.04</b>	<b>-0.31</b>	<b>210,350.43</b>	<b>0.08</b>	<b>84,758.34</b>	<b>-0.03</b>
Cash	1,636,602.24	13.18	14,037.08	0.31	20,877.01	-0.08	16,654.89	0.03
<b>Total</b>	<b>12,414,109.28</b>	<b>100.00</b>	<b>-190,378.97</b>	<b>-1.51</b>	<b>231,227.44</b>	<b>1.90</b>	<b>101,413.22</b>	<b>0.82</b>

Performance by Sector (MTM | %)

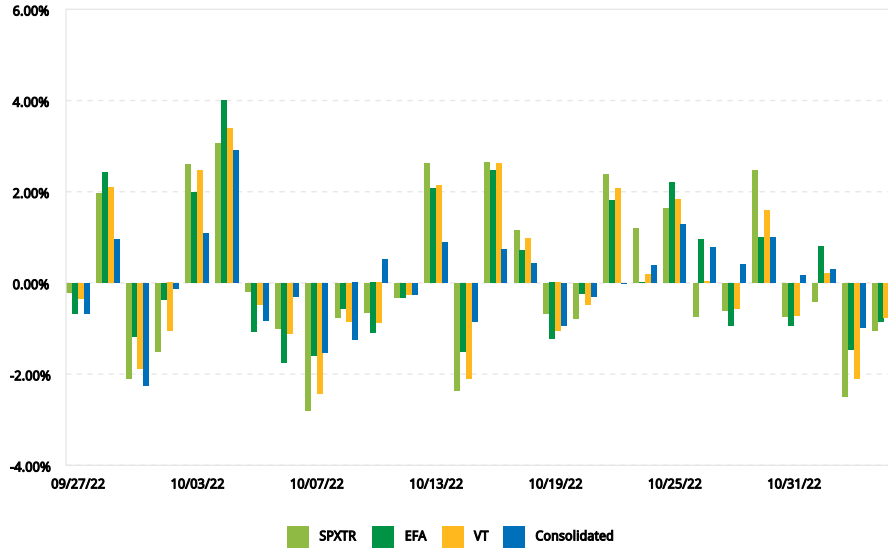
	MTD		QTD		Period	
Basic Materials	321.62	0.00	2,316.61	0.02	2,617.88	0.02
Broad	-32,973.73	-0.22	845.02	0.25	-14,380.25	-0.13
Consumer Cyclical	-5,234.50	-0.04	21,221.88	0.19	-5,302.96	-0.03
Consumer Non-Cyc	502.67	0.01	-12,239.11	-0.08	-16,652.32	-0.11

## Allocation and Performance by Sector (Cont.)

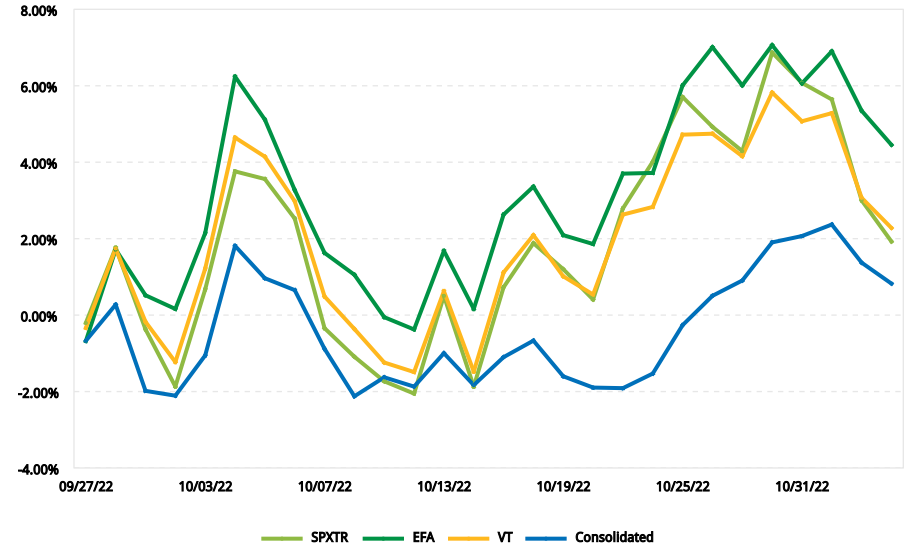
Analysis Period: September 27, 2022 - November 3, 2022

Performance by Sector (MTM   %)	MTD		QTD		Period	
Energy	-43.24	0.00	-1,688.43	-0.02	-1,464.85	-0.02
Financials	-27,712.43	-0.21	153,649.78	1.34	57,540.99	0.64
Healthcare	0.00	0.00	-5,411.49	-0.04	-11,853.74	-0.10
Industrial	344.14	0.00	563.23	0.01	903.12	0.01
Real Estate	-92,161.72	-0.73	146,920.26	1.36	-3,545.12	0.37
Technology	84.51	0.00	10,478.13	0.09	4,993.20	0.04
Telecomm	-1,183.50	-0.01	-10,794.65	-0.09	-10,107.70	-0.08
Utilities	7.71	0.00	90.30	0.00	82.50	0.00
Unclassified	-1,847.45	-0.01	-2,010.37	-0.02	359.23	0.00
<b>Total Sector</b>	<b>-159,895.91</b>	<b>-1.22</b>	<b>303,941.16</b>	<b>2.95</b>	<b>3,189.98</b>	<b>0.78</b>
Cash	0.00	0.00	0.00	0.04	0.00	0.05
<b>Total</b>	<b>-159,895.91</b>	<b>-1.22</b>	<b>303,941.16</b>	<b>2.99</b>	<b>3,189.98</b>	<b>0.82</b>

Time Period



Cumulative



Time Period

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
09/27/22	-0.21	-0.68	-0.34	-0.67
09/28/22	1.97	2.41	2.09	0.95
09/29/22	-2.10	-1.18	-1.88	-2.25
09/30/22	-1.50	-0.36	-1.05	-0.13
10/03/22	2.59	1.98	2.47	1.08
10/04/22	3.07	4.01	3.39	2.90
10/05/22	-0.19	-1.06	-0.48	-0.83
10/06/22	-1.00	-1.75	-1.12	-0.31
10/07/22	-2.80	-1.59	-2.42	-1.53
10/10/22	-0.75	-0.56	-0.85	-1.25
10/11/22	-0.65	-1.10	-0.88	0.51
10/12/22	-0.33	-0.32	-0.25	-0.25
10/13/22	2.61	2.06	2.15	0.89
10/14/22	-2.36	-1.49	-2.09	-0.84
10/17/22	2.65	2.46	2.63	0.74
10/18/22	1.14	0.71	0.97	0.44
10/19/22	-0.67	-1.23	-1.05	-0.94
10/20/22	-0.78	-0.23	-0.47	-0.30
10/21/22	2.37	1.81	2.08	-0.02
10/24/22	1.19	0.02	0.20	0.39
10/25/22	1.63	2.21	1.84	1.29
10/26/22	-0.74	0.94	0.02	0.77

Cumulative

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
09/27/22	-0.21	-0.68	-0.34	-0.67
09/28/22	1.76	1.72	1.74	0.27
09/29/22	-0.37	0.52	-0.18	-1.98
09/30/22	-1.87	0.16	-1.23	-2.11
10/03/22	0.67	2.15	1.21	-1.05
10/04/22	3.76	6.24	4.65	1.81
10/05/22	3.56	5.11	4.14	0.96
10/06/22	2.53	3.27	2.98	0.65
10/07/22	-0.34	1.63	0.49	-0.88
10/10/22	-1.09	1.06	-0.36	-2.12
10/11/22	-1.73	-0.05	-1.24	-1.63
10/12/22	-2.05	-0.38	-1.49	-1.87
10/13/22	0.50	1.68	0.63	-1.00
10/14/22	-1.87	0.16	-1.48	-1.83
10/17/22	0.73	2.63	1.11	-1.10
10/18/22	1.88	3.36	2.09	-0.67
10/19/22	1.20	2.09	1.01	-1.60
10/20/22	0.41	1.86	0.54	-1.90
10/21/22	2.79	3.70	2.63	-1.91
10/24/22	4.01	3.72	2.83	-1.53
10/25/22	5.71	6.01	4.72	-0.26
10/26/22	4.93	7.01	4.75	0.50

Time Period

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
10/27/22	-0.61	-0.94	-0.56	0.40
10/28/22	2.47	1.00	1.60	0.99
10/31/22	-0.74	-0.94	-0.71	0.16
11/01/22	-0.41	0.79	0.20	0.30
11/02/22	-2.50	-1.46	-2.11	-0.97
11/03/22	-1.05	-0.85	-0.77	-0.54
<b>Average</b>	<b>0.08</b>	<b>0.17</b>	<b>0.09</b>	<b>0.03</b>

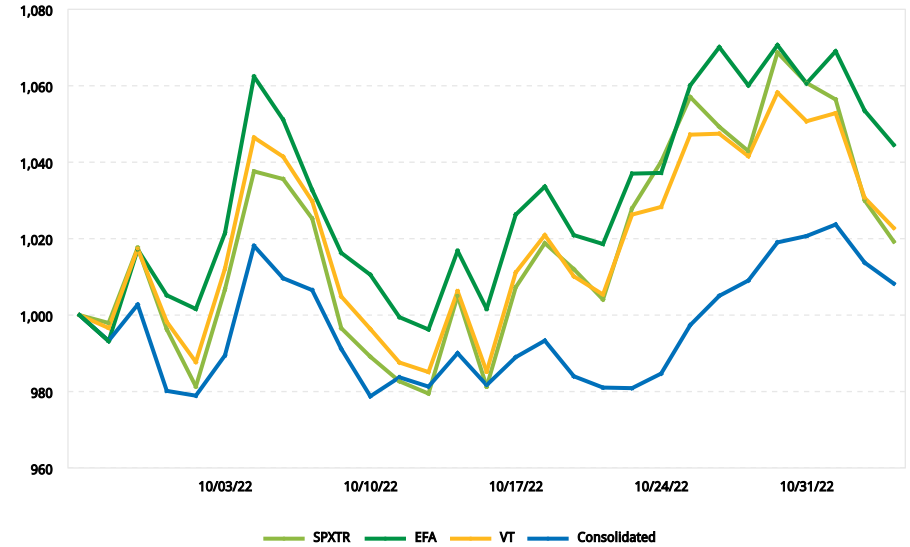
Cumulative

Date	SPXTR (%)	EFA (%)	VT (%)	Consolidated (%)
10/27/22	4.29	6.01	4.16	0.91
10/28/22	6.87	7.06	5.82	1.90
10/31/22	6.08	6.06	5.07	2.07
11/01/22	5.64	6.90	5.28	2.37
11/02/22	3.00	5.35	3.07	1.37
11/03/22	1.92	4.45	2.28	0.82
<b>09/27/22 to 11/03/22</b>	<b>1.92</b>	<b>4.45</b>	<b>2.28</b>	<b>0.82</b>

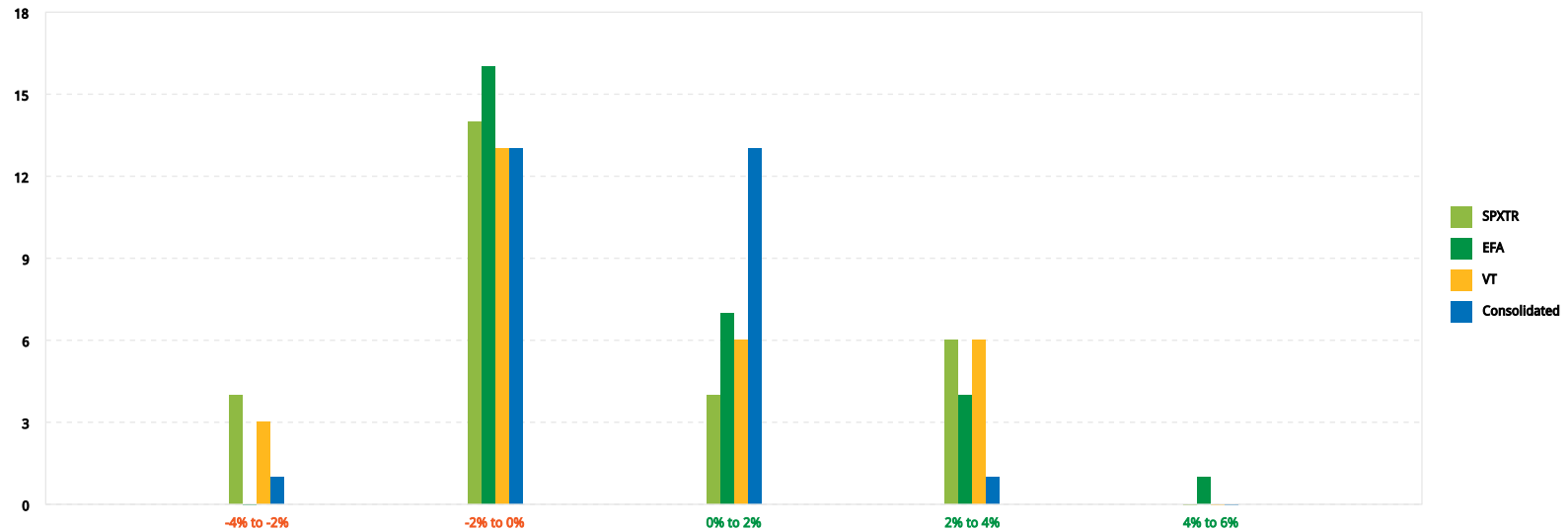
Risk Analysis

	SPXTR	EFA	VT	Consolidated
Ending VAMI	1,019.24	1,044.53	1,022.79	1,008.24
Max Drawdown	5.60%	6.23%	5.86%	3.87%
Peak-To-Valley	10/04/22 - 10/12/22	10/04/22 - 10/12/22	10/04/22 - 10/12/22	10/04/22 - 10/10/22
Recovery	8 Days	10 Days	9 Days	14 Days
Sharpe Ratio	0.63	1.60	0.79	0.30
Sortino Ratio	1.00	2.95	1.30	0.44
Standard Deviation	1.72%	1.53%	1.58%	1.02%
Downside Deviation	1.08%	0.83%	0.96%	0.70%
Correlation	0.78	0.82	0.83	-
$\beta$ :	0.46	0.55	0.54	-
$\alpha$ :	-0.03	-0.17	-0.06	-
Mean Return	0.08%	0.17%	0.09%	0.03%
Positive Periods	10 (35.71%)	12 (42.86%)	12 (42.86%)	14 (50.00%)
Negative Periods	18 (64.29%)	16 (57.14%)	16 (57.14%)	14 (50.00%)

Value Added Monthly Index (VAMI)



Distribution of Returns

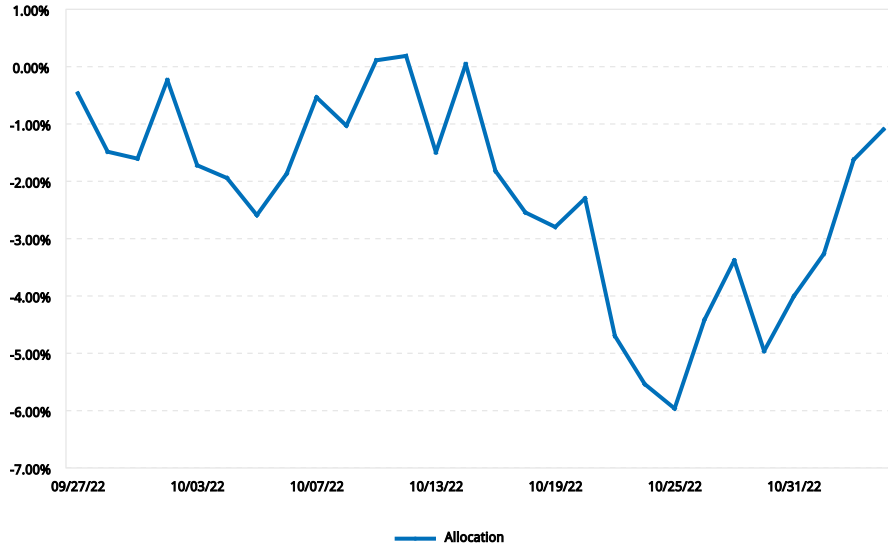


Sector	Beginning Weight (%)			Ending Weight (%)			Average Weight (%)		
	Consolidated	S&P 500	+/-	Consolidated	S&P 500	+/-	Consolidated	S&P 500	+/-
Basic Materials	0.29	2.23	-1.94	0.29	2.36	-2.07	0.29	2.31	-2.01
Broad	22.98	0.00	22.98	22.47	0.00	22.47	22.86	0.00	22.86
Consumer Cyclical	3.41	12.86	-9.45	3.93	11.78	-7.85	3.87	12.38	-8.51
Consumer Non-Cyc	4.73	9.30	-4.58	3.90	9.34	-5.44	4.21	9.08	-4.87
Education	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Energy	0.08	4.43	-4.35	0.06	5.79	-5.72	0.07	5.23	-5.16
Financials	38.47	8.69	29.78	38.13	9.42	28.71	38.37	8.94	29.44
Government	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Healthcare	0.28	14.58	-14.30	0.19	15.52	-15.33	0.22	15.03	-14.81
Industrial	0.16	7.71	-7.56	0.16	8.24	-8.07	0.16	7.88	-7.71
Institutions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Real Estate	16.97	2.79	14.18	17.74	2.67	15.07	17.03	2.67	14.37
Technology	0.33	27.54	-27.21	0.05	26.16	-26.11	0.57	26.97	-26.40
Telecomm	-0.02	6.64	-6.67	0.22	5.63	-5.42	0.19	6.49	-6.30
Utilities	0.00	3.22	-3.22	0.00	3.08	-3.07	0.00	3.02	-3.01
Cash	12.23	0.00	12.23	12.74	0.00	12.74	12.03	0.00	12.03
Fund Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Unclassified	0.10	0.00	0.10	0.10	0.00	0.10	0.11	0.00	0.11

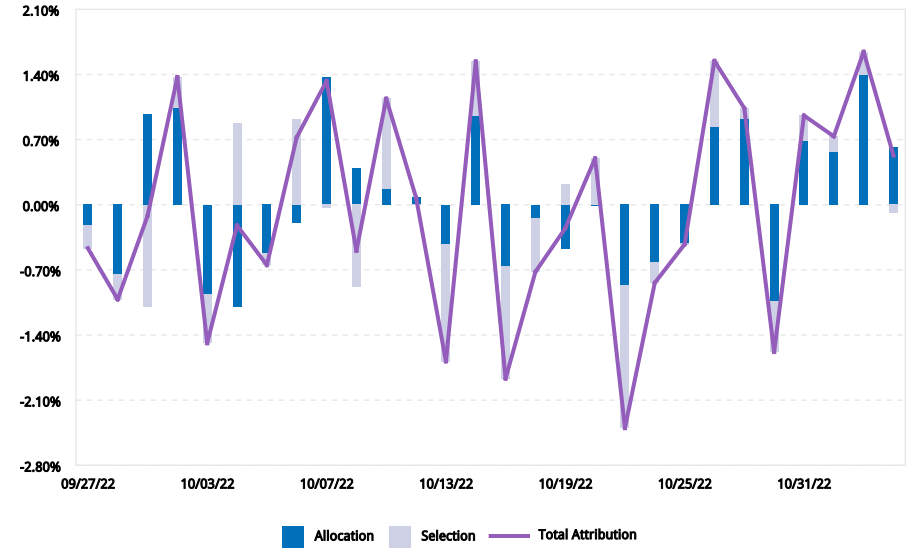
Sector	Period Return (%)			Contribution To Return (%)			Attribution Effect (%)		
	Consolidated	S&P 500	+/-	Consolidated	S&P 500	+/-	Allocation	Selection	Total
Basic Materials	5.48	8.17	-2.69	0.02	0.19	-0.17	-0.13	-0.03	-0.16
Broad	0.50	0.00	0.50	0.13	0.00	0.13	0.00	-0.11	-0.11
Consumer Cyclical	-1.91	-6.69	4.77	-0.03	-0.79	0.76	0.72	0.05	0.78
Consumer Non-Cyc	-2.57	2.47	-5.04	-0.11	0.25	-0.36	0.01	0.00	0.01
Education	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Energy	-21.29	32.99	-54.28	-0.02	1.46	-1.48	-1.03	-0.02	-1.05
Financials	1.65	10.62	-8.97	0.64	0.94	-0.30	3.49	-3.62	-0.13
Government	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Healthcare	-34.33	8.57	-42.89	-0.10	1.27	-1.37	-0.79	-0.08	-0.86
Industrial	5.42	8.79	-3.36	0.01	0.69	-0.68	-0.53	-0.01	-0.53
Institutions	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Real Estate	1.74	-2.14	3.88	0.37	-0.05	0.41	-0.53	1.45	0.92
Technology	2.87	-3.22	6.09	0.04	-0.78	0.82	-0.33	0.00	-0.33
Telecomm	-48.44	-13.64	-34.80	-0.08	-0.83	0.75	0.99	-0.02	0.97
Utilities	8.66	-2.80	11.46	0.00	-0.08	0.08	-0.10	0.00	-0.10
Cash	0.38	0.00	0.38	0.05	0.00	0.05	0.00	0.05	0.05
Fund Cash	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00	0.00
Unclassified	3.84	0.00	3.84	0.00	0.00	0.00	0.00	0.01	0.01
<b>Total</b>	-	-	-	<b>0.82</b>	<b>1.92</b>	<b>-1.09</b>	<b>1.62</b>	<b>-2.71</b>	<b>-1.09</b>



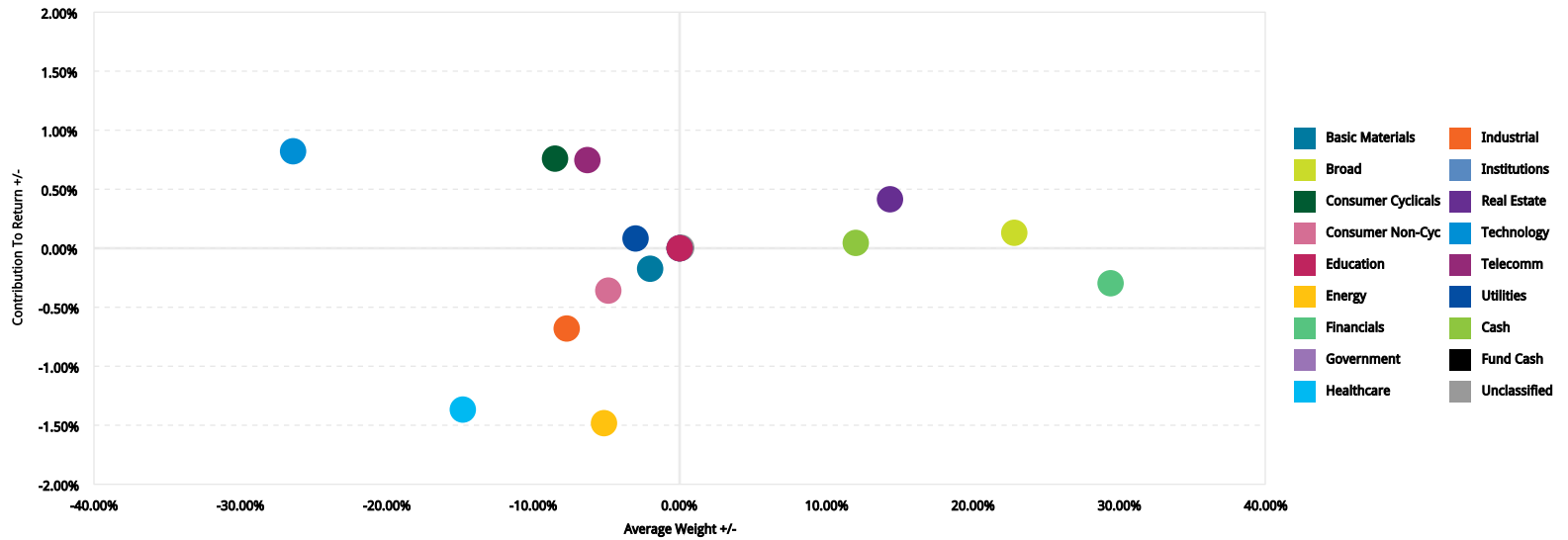
Cumulative Attribution Effect

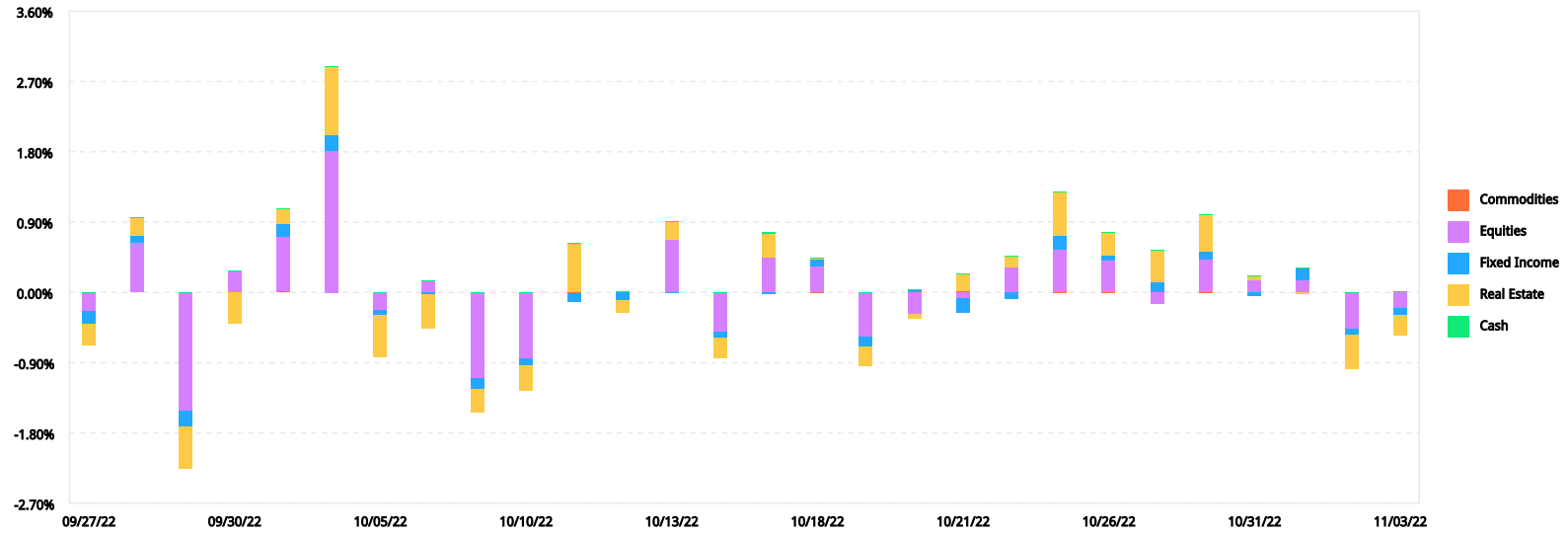


Attribution Effect



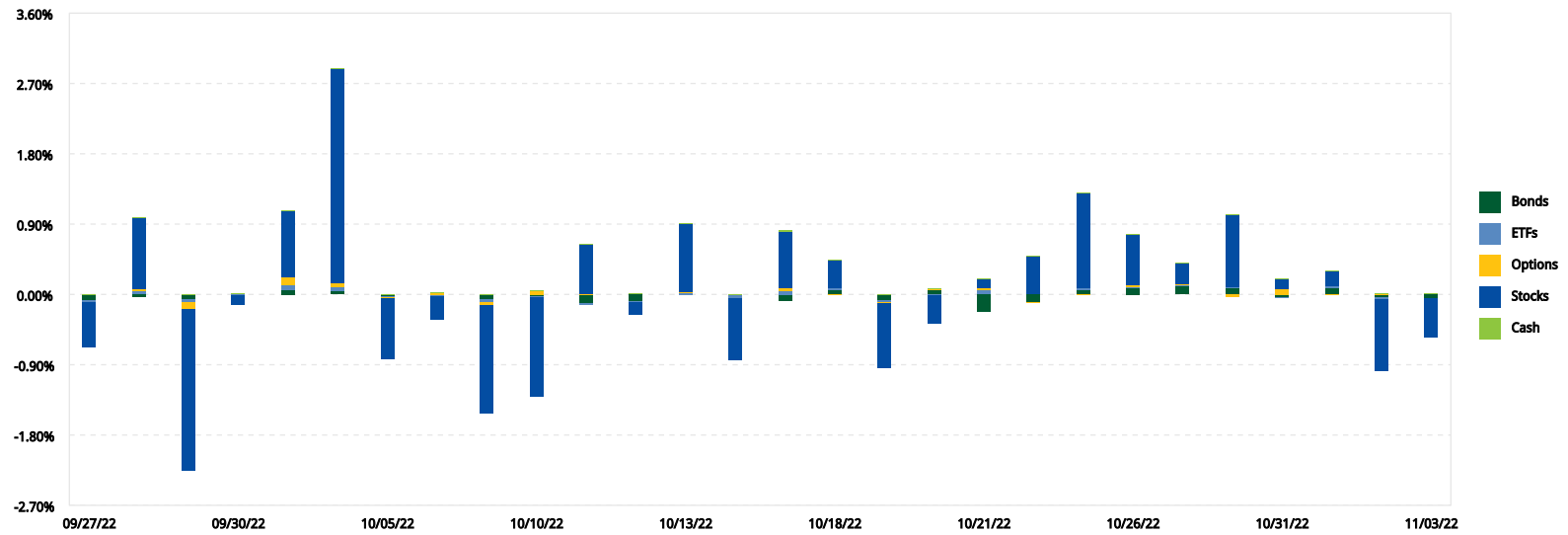
Weighting Effects





Date	Commodities	Equities	Fixed Income	Real Estate	Cash
09/27/22	0.00%	-0.24%	-0.16%	-0.27%	0.00%
09/28/22	0.01%	0.63%	0.09%	0.23%	0.00%
09/29/22	0.00%	-1.51%	-0.21%	-0.53%	0.00%
09/30/22	0.00%	0.27%	-0.01%	-0.39%	0.00%
10/03/22	0.02%	0.69%	0.16%	0.20%	0.00%
10/04/22	0.00%	1.81%	0.20%	0.88%	0.00%
10/05/22	0.00%	-0.23%	-0.06%	-0.54%	0.00%
10/06/22	0.00%	0.15%	-0.03%	-0.43%	0.00%
10/07/22	0.00%	-1.09%	-0.14%	-0.29%	0.00%
10/10/22	0.00%	-0.84%	-0.08%	-0.33%	0.00%
10/11/22	-0.01%	-0.01%	-0.10%	0.63%	0.00%
10/12/22	0.00%	0.01%	-0.10%	-0.15%	0.00%
10/13/22	0.00%	0.67%	-0.01%	0.23%	0.00%
10/14/22	-0.01%	-0.49%	-0.08%	-0.26%	0.00%
10/17/22	0.01%	0.45%	-0.02%	0.30%	0.01%
10/18/22	0.00%	0.33%	0.09%	0.01%	0.00%
10/19/22	0.00%	-0.56%	-0.13%	-0.25%	0.00%
10/20/22	0.00%	-0.28%	0.03%	-0.06%	0.00%
10/21/22	0.01%	-0.07%	-0.18%	0.22%	0.00%
10/24/22	0.00%	0.33%	-0.08%	0.14%	0.00%
10/25/22	0.00%	0.55%	0.17%	0.56%	0.00%
10/26/22	0.00%	0.40%	0.07%	0.29%	0.00%
10/27/22	0.00%	-0.14%	0.13%	0.40%	0.00%
10/28/22	0.00%	0.42%	0.11%	0.46%	0.00%

Date	Commodities	Equities	Fixed Income	Real Estate	Cash
10/31/22	0.00%	0.15%	-0.05%	0.06%	0.00%
11/01/22	0.01%	0.14%	0.16%	-0.02%	0.00%
11/02/22	-0.01%	-0.45%	-0.07%	-0.44%	0.00%
11/03/22	0.00%	-0.20%	-0.08%	-0.26%	0.00%
<b>Total</b>	<b>0.03%</b>	<b>0.82%</b>	<b>-0.39%</b>	<b>0.38%</b>	<b>0.05%</b>



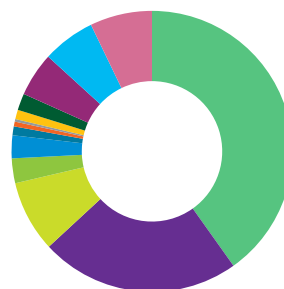
Date	Bonds	ETFs	Options	Stocks	Cash
09/27/22	-0.08%	-0.02%	0.00%	-0.57%	0.00%
09/28/22	-0.03%	0.05%	0.02%	0.91%	0.00%
09/29/22	-0.07%	-0.03%	-0.08%	-2.07%	0.00%
09/30/22	0.00%	-0.01%	0.00%	-0.12%	0.00%
10/03/22	0.06%	0.07%	0.09%	0.85%	0.00%
10/04/22	0.05%	0.05%	0.06%	2.75%	0.00%
10/05/22	-0.02%	-0.01%	-0.02%	-0.78%	0.00%
10/06/22	-0.02%	-0.01%	0.02%	-0.30%	0.00%
10/07/22	-0.06%	-0.04%	-0.04%	-1.39%	0.00%
10/10/22	-0.02%	-0.02%	0.05%	-1.27%	0.00%
10/11/22	-0.11%	-0.02%	0.01%	0.63%	0.00%
10/12/22	-0.09%	-0.02%	0.01%	-0.16%	0.00%
10/13/22	-0.01%	0.02%	0.02%	0.87%	0.00%
10/14/22	-0.01%	-0.04%	0.00%	-0.79%	0.00%
10/17/22	-0.08%	0.04%	0.04%	0.73%	0.01%
10/18/22	0.06%	0.02%	0.00%	0.36%	0.00%
10/19/22	-0.08%	-0.03%	0.00%	-0.83%	0.00%
10/20/22	0.06%	-0.01%	0.02%	-0.36%	0.00%
10/21/22	-0.22%	0.05%	0.04%	0.12%	0.00%
10/24/22	-0.09%	0.01%	-0.01%	0.48%	0.00%
10/25/22	0.06%	0.03%	-0.01%	1.21%	0.00%
10/26/22	0.08%	0.01%	0.02%	0.65%	0.00%
10/27/22	0.11%	0.01%	0.01%	0.27%	0.00%
10/28/22	0.07%	0.02%	-0.03%	0.92%	0.00%

Date	Bonds	ETFs	Options	Stocks	Cash
10/31/22	-0.03%	-0.01%	0.07%	0.13%	0.00%
11/01/22	0.09%	0.02%	0.00%	0.19%	0.00%
11/02/22	-0.04%	-0.03%	0.00%	-0.92%	0.00%
11/03/22	-0.05%	0.00%	0.01%	-0.50%	0.00%
<b>Total</b>	<b>-0.47%</b>	<b>0.08%</b>	<b>0.28%</b>	<b>0.91%</b>	<b>0.05%</b>

Top Performers

Symbol	Value	Contribution (%)
FCRD	286,876.00	0.64
ACR	292,723.00	0.39
FSK	291,769.40	0.22
AAIC	218,027.68	0.17
DNIF	340,872.33	0.15

Contribution by Sector



Financials	0.64%	Utilities	0.00%
Real Estate	0.37%	Energy	-0.02%
Broad	0.13%	Consumer Cyclicals	-0.03%
Cash	0.05%	Telecomm	-0.08%
Technology	0.04%	Healthcare	-0.10%
Basic Materials	0.02%	Consumer Non-Cyc	-0.11%
Industrial	0.01%		
Unclassified	0.00%		

Bottom Performers

Symbol	Value	Contribution (%)
NXDT PRA	258,772.04	-0.38
CCAP	274,915.44	-0.29
HBI	135,974.25	-0.20
ICMB	387,120.40	-0.19
WMC	182,518.03	-0.14

Contribution by Financial Instrument



Stocks	0.91%
Options	0.28%
ETFs	0.08%
Cash	0.05%
Bonds	-0.47%

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>Bonds</b>								
654ESCAD4	JNY 8 1/4 03/15/19 - ESCROW2	Unclassified	0.00%	0.00%	0.00%	0.00	0.00	Yes
AON 8.205 01/01/27 9AK9	AON 8.205 01/01/27	Financials	0.04%	-0.12%	0.00%	-1,060.57	0.00	Yes
BBBY 4.915 08/01/34	BBBY 4.915 08/01/34	Consumer Cyclicals	0.00%	-22.03%	0.00%	-435.93	0.00	Yes
CMA 7 7/8 09/15/26	CMA 7 7/8 09/15/26	Financials	0.04%	0.22%	0.00%	-1,111.38	0.00	Yes
DELL 8.1 07/15/36	DELL 8.1 07/15/36	Unclassified	0.10%	2.62%	0.00%	-4,636.88	0.00	Yes
F 6 5/8 02/15/28	F 6 5/8 02/15/28	Consumer Cyclicals	0.01%	-1.39%	0.00%	-212.43	0.00	Yes
F 7 1/2 08/01/26	F 7 1/2 08/01/26	Consumer Cyclicals	0.00%	-0.80%	0.00%	-89.30	0.00	Yes
F 7 1/8 11/15/25	F 7 1/8 11/15/25	Consumer Cyclicals	0.00%	-0.42%	0.00%	-90.09	0.00	Yes
F 7 3/4 06/15/43	F 7 3/4 06/15/43	Consumer Cyclicals	0.01%	-2.85%	0.00%	-323.23	0.00	Yes
F 8.9 01/15/32	F 8.9 01/15/32	Consumer Cyclicals	0.26%	2.18%	0.01%	-8,386.60	0.00	Yes
F 9.3 03/01/30	F 9.3 03/01/30	Industrial	0.17%	4.02%	0.01%	-1,335.39	0.00	Yes
F 9.95 02/15/32	F 9.95 02/15/32	Consumer Cyclicals	0.01%	-0.29%	0.00%	-101.45	0.00	Yes
FSK 4 1/8 02/01/25	FSK 4 1/8 02/01/25	Financials	0.01%	-0.94%	0.00%	106.54	0.00	Yes
FSK 4 5/8 07/15/24	FSK 4 5/8 07/15/24	Financials	0.01%	-1.41%	0.00%	118.45	0.00	Yes

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
FYBR 8 1/2 11/15/31	FYBR 8 1/2 11/15/31	Financials	0.00%	2.42%	0.00%	-50.92	0.00	Yes
GE 3 1/2 02/15/29	GE 3 1/2 02/15/29	Consumer Non-Cyc	0.02%	-2.53%	0.00%	-133.50	0.00	Yes
GE 3 1/2 09/15/29	GE 3 1/2 09/15/29	Consumer Non-Cyc	0.08%	-5.14%	0.00%	-1,030.81	0.00	Yes
GE 3 5/8 05/01/30	GE 3 5/8 05/01/30	Consumer Non-Cyc	0.07%	-3.00%	0.00%	-333.90	0.00	Yes
GE 3 5/8 09/15/32	GE 3 5/8 09/15/32	Consumer Non-Cyc	0.03%	-5.01%	0.00%	-883.40	0.00	Yes
GE 3.6 08/15/32 TGD8	GE 3.6 08/15/32	Consumer Non-Cyc	0.01%	-5.80%	0.00%	-222.56	0.00	Yes
GE 3.6 12/15/32	GE 3.6 12/15/32	Consumer Non-Cyc	0.02%	-2.33%	0.00%	-339.63	0.00	Yes
GE 3.7 01/15/33	GE 3.7 01/15/33	Consumer Non-Cyc	0.01%	-2.52%	0.00%	-235.82	0.00	Yes
GE 3.7 04/15/30	GE 3.7 04/15/30	Consumer Non-Cyc	0.08%	-1.74%	0.00%	-554.20	0.00	Yes
GE 4 04/15/29	GE 4 04/15/29	Consumer Non-Cyc	0.01%	-1.48%	0.00%	-133.23	0.00	Yes
GE 4 06/15/32	GE 4 06/15/32	Consumer Non-Cyc	0.07%	-3.27%	0.00%	-2,257.82	0.00	Yes
GE 4 06/15/32 TJF0	GE 4 06/15/32	Consumer Non-Cyc	0.10%	-4.32%	0.00%	-3,317.81	0.00	Yes
GE 4 06/15/32 TKSO	GE 4 06/15/32	Consumer Non-Cyc	0.11%	-1.65%	0.00%	-3,508.70	0.00	Yes
GE 4 07/15/32	GE 4 07/15/32	Consumer Non-Cyc	0.16%	-2.00%	0.00%	-5,002.81	0.00	Yes
GE 4 07/15/32 TKV3	GE 4 07/15/32	Consumer Non-Cyc	0.33%	-2.12%	-0.01%	-4,092.39	0.00	Yes
GE 4 1/4 02/15/34	GE 4 1/4 02/15/34	Consumer Non-Cyc	0.14%	-1.71%	0.00%	-4,956.13	0.00	Yes
GE 4 1/4 03/15/30	GE 4 1/4 03/15/30	Consumer Non-Cyc	0.05%	-5.32%	0.00%	-1,585.71	0.00	Yes
GE 4 1/4 03/15/34	GE 4 1/4 03/15/34	Consumer Non-Cyc	0.01%	-6.53%	0.00%	-53.00	0.00	Yes
GE 4 1/4 09/15/28 TJS2	GE 4 1/4 09/15/28	Consumer Non-Cyc	0.02%	-5.38%	0.00%	-225.43	0.00	Yes
GE 4 1/4 12/15/29	GE 4 1/4 12/15/29	Consumer Non-Cyc	0.02%	-0.87%	0.00%	-562.48	0.00	Yes
GE 4 1/8 04/15/30	GE 4 1/8 04/15/30	Consumer Non-Cyc	0.01%	-2.47%	0.00%	-292.94	0.00	Yes
GE 4 10/15/27	GE 4 10/15/27	Consumer Non-Cyc	0.01%	-3.65%	0.00%	-40.95	0.00	Yes
GE 4.05 05/15/32	GE 4.05 05/15/32	Consumer Non-Cyc	0.09%	-3.22%	0.00%	-2,185.30	0.00	Yes
GE 4.05 06/15/32	GE 4.05 06/15/32	Consumer Non-Cyc	0.05%	-1.84%	0.00%	-1,101.95	0.00	Yes
GE 4.15 04/15/31	GE 4.15 04/15/31	Consumer Non-Cyc	0.07%	-0.92%	0.00%	-547.05	0.00	Yes
GE 4.15 05/15/32	GE 4.15 05/15/32	Consumer Non-Cyc	0.08%	-4.23%	0.00%	-2,562.85	0.00	Yes
GE 4.15 11/15/30	GE 4.15 11/15/30	Consumer Non-Cyc	0.03%	-2.14%	0.00%	-843.92	0.00	Yes
GE 4.15 11/15/32	GE 4.15 11/15/32	Consumer Non-Cyc	0.02%	-3.11%	0.00%	-410.20	0.00	Yes
GE 4.2 04/15/32	GE 4.2 04/15/32	Consumer Non-Cyc	0.04%	-3.61%	0.00%	-1,502.88	0.00	Yes
GE 4.2 06/15/32	GE 4.2 06/15/32	Consumer Non-Cyc	0.06%	-1.00%	0.00%	-1,533.44	0.00	Yes
GE 4.3 01/15/31	GE 4.3 01/15/31	Consumer Non-Cyc	0.02%	-3.49%	0.00%	-249.60	0.00	Yes
GE 4.3 02/15/32	GE 4.3 02/15/32	Consumer Non-Cyc	0.05%	-3.75%	0.00%	-1,751.52	0.00	Yes
GE 4.3 04/15/32	GE 4.3 04/15/32	Consumer Non-Cyc	0.02%	-4.73%	0.00%	-566.61	0.00	Yes
GE 4.35 02/15/32	GE 4.35 02/15/32	Consumer Non-Cyc	0.03%	-2.77%	0.00%	-1,015.04	0.00	Yes
GE 4.35 02/15/32 TET5	GE 4.35 02/15/32	Consumer Non-Cyc	0.19%	-1.70%	0.00%	-4,680.27	0.00	Yes
GE 4.35 03/15/32	GE 4.35 03/15/32	Consumer Non-Cyc	0.06%	-1.96%	0.00%	-1,904.09	0.00	Yes
GE 4.65 02/15/33	GE 4.65 02/15/33	Consumer Non-Cyc	0.06%	-2.47%	0.00%	-2,047.34	0.00	Yes
GE 5 01/15/29	GE 5 01/15/29	Consumer Non-Cyc	0.13%	-3.77%	-0.01%	-3,694.28	0.00	Yes
GE 5 02/15/27	GE 5 02/15/27	Consumer Non-Cyc	0.02%	-2.04%	0.00%	-302.13	0.00	Yes
GE 5 03/15/29	GE 5 03/15/29	Consumer Non-Cyc	0.01%	-0.78%	0.00%	-196.35	0.00	Yes
GE 5 03/15/29 TBP6	GE 5 03/15/29	Consumer Non-Cyc	0.06%	-3.83%	0.00%	-1,022.65	0.00	Yes
GE 5 05/15/30	GE 5 05/15/30	Consumer Non-Cyc	0.06%	-0.83%	0.00%	0.00	-750.46	No
GE 5 1/2 04/15/36	GE 5 1/2 04/15/36	Consumer Non-Cyc	0.22%	-2.52%	-0.01%	-6,702.77	0.00	Yes
GE 5 1/4 03/15/32	GE 5 1/4 03/15/32	Consumer Non-Cyc	0.15%	-3.65%	0.00%	-2,630.37	-3,751.58	Yes
GE 5 1/4 03/15/32 TBS0	GE 5 1/4 03/15/32	Consumer Non-Cyc	0.10%	-2.26%	0.00%	0.00	-2,449.80	No
GE 5 1/4 04/15/34	GE 5 1/4 04/15/34	Consumer Non-Cyc	0.14%	-5.40%	-0.01%	-4,869.42	-659.43	Yes
GE 5 1/4 05/15/34	GE 5 1/4 05/15/34	Consumer Non-Cyc	0.09%	-3.85%	0.00%	-2,971.30	0.00	Yes
GE 5 1/4 06/15/34 TCEO	GE 5 1/4 06/15/34	Consumer Non-Cyc	0.12%	-5.71%	-0.01%	-4,101.68	0.00	Yes

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GE 5 1/4 06/15/34 TCM2	GE 5 1/4 06/15/34	Consumer Non-Cyc	0.04%	-2.68%	0.00%	-310.60	0.00	Yes
GE 5 1/4 06/15/36	GE 5 1/4 06/15/36	Consumer Non-Cyc	0.33%	-4.93%	-0.02%	-10,587.83	0.00	Yes
GE 5 1/4 07/15/34 TCP5	GE 5 1/4 07/15/34	Consumer Non-Cyc	0.02%	-4.31%	0.01%	-75.98	-6,335.22	Yes
GE 5 12/15/27	GE 5 12/15/27	Consumer Non-Cyc	0.02%	-1.51%	0.00%	-269.04	0.00	Yes
GE 5.05 02/15/29	GE 5.05 02/15/29	Consumer Non-Cyc	0.01%	0.43%	0.00%	-188.63	0.00	Yes
GE 5.1 03/15/29	GE 5.1 03/15/29	Consumer Non-Cyc	0.03%	-2.13%	0.00%	0.00	-792.76	No
GE 5.1 06/15/32	GE 5.1 06/15/32	Consumer Non-Cyc	0.29%	-3.82%	-0.01%	-9,227.56	0.00	Yes
GE 5.3 06/15/36	GE 5.3 06/15/36	Consumer Non-Cyc	0.13%	-0.76%	0.00%	-3,498.12	0.00	Yes
GE 5.45 04/15/36	GE 5.45 04/15/36	Consumer Non-Cyc	0.03%	-5.04%	0.00%	-1,081.48	0.00	Yes
GS 2 1/4 09/30/31	GS 2 1/4 09/30/31	Financials	0.01%	-3.69%	0.00%	-79.75	0.00	Yes
GS 4 05/15/33	GS 4 05/15/33	Financials	0.04%	-4.23%	0.00%	-1,073.90	0.00	Yes
GS 4 08/15/34	GS 4 08/15/34	Financials	0.01%	-3.27%	0.00%	-275.80	0.00	Yes
GS 4 1/2 01/15/37	GS 4 1/2 01/15/37	Financials	0.20%	-4.92%	-0.01%	-7,469.26	0.00	Yes
GS 4 1/2 03/15/39	GS 4 1/2 03/15/39	Financials	0.01%	-0.72%	0.00%	-595.62	0.00	Yes
GS 4 1/2 03/15/39 CFU0	GS 4 1/2 03/15/39	Financials	0.02%	-2.68%	0.00%	-928.11	0.00	Yes
GS 4 1/2 08/15/33	GS 4 1/2 08/15/33	Financials	0.02%	-5.85%	0.00%	-400.44	0.00	Yes
GS 4 1/4 02/15/36	GS 4 1/4 02/15/36	Financials	0.02%	-7.20%	0.00%	-874.81	0.00	Yes
GS 4 1/4 02/15/38	GS 4 1/4 02/15/38	Financials	0.02%	-7.91%	0.00%	-904.17	0.00	Yes
GS 4 1/4 02/15/38 CBJ9	GS 4 1/4 02/15/38	Financials	0.01%	-6.79%	0.00%	-601.50	0.00	Yes
GS 4 1/4 02/15/38 CBM2	GS 4 1/4 02/15/38	Financials	0.02%	0.15%	0.00%	-683.77	0.00	Yes
GS 4 1/4 03/15/36	GS 4 1/4 03/15/36	Financials	0.02%	-3.59%	0.00%	-822.33	0.00	Yes
GS 4 1/4 04/15/33	GS 4 1/4 04/15/33	Financials	0.01%	-1.06%	0.00%	-432.62	0.00	Yes
GS 4 1/4 05/15/34	GS 4 1/4 05/15/34	Financials	0.06%	0.81%	0.00%	-1,113.63	0.00	Yes
GS 4 1/4 05/15/35	GS 4 1/4 05/15/35	Financials	0.03%	-4.73%	0.00%	-1,450.30	0.00	Yes
GS 4 1/4 12/15/34	GS 4 1/4 12/15/34	Financials	0.26%	-5.69%	-0.02%	-10,038.02	0.00	Yes
GS 4 1/4 12/15/37	GS 4 1/4 12/15/37	Financials	0.02%	-4.89%	0.00%	-879.71	0.00	Yes
GS 4 3/4 04/29/32	GS 4 3/4 04/29/32	Financials	0.05%	-8.50%	-0.01%	-571.16	0.00	Yes
GS 4 3/4 08/15/33	GS 4 3/4 08/15/33	Financials	0.17%	-3.54%	-0.01%	-5,357.28	0.00	Yes
GS 4 3/4 08/15/33 CDS7	GS 4 3/4 08/15/33	Financials	0.07%	-5.43%	0.00%	-2,290.19	0.00	Yes
GS 4 3/4 08/15/33 EF46	GS 4 3/4 08/15/33	Financials	0.02%	-7.95%	0.00%	-718.97	0.00	Yes
GS 4 3/4 08/15/35	GS 4 3/4 08/15/35	Financials	0.03%	-10.38%	0.00%	-1,207.04	0.00	Yes
GS 4 3/4 09/15/37	GS 4 3/4 09/15/37	Financials	0.67%	-6.40%	-0.04%	-28,174.77	0.00	Yes
GS 4 3/4 12/15/38	GS 4 3/4 12/15/38	Financials	0.06%	-2.69%	0.00%	-2,067.90	0.00	Yes
GS 4.05 03/15/32	GS 4.05 03/15/32	Financials	0.03%	-4.33%	0.00%	-878.68	0.00	Yes
GS 4.1 07/15/34	GS 4.1 07/15/34	Financials	0.01%	-6.80%	0.00%	-152.39	0.00	Yes
GS 4.15 05/15/38	GS 4.15 05/15/38	Financials	0.05%	3.23%	0.00%	-1,835.81	0.00	Yes
GS 4.2 01/15/38	GS 4.2 01/15/38	Financials	0.05%	-3.76%	0.00%	-1,810.76	0.00	Yes
GS 4.3 02/15/38	GS 4.3 02/15/38	Financials	0.07%	-11.34%	-0.01%	-2,747.47	0.00	Yes
GS 4.3 05/15/36	GS 4.3 05/15/36	Financials	0.01%	-2.36%	0.00%	-420.61	0.00	Yes
GS 4.3 12/15/32	GS 4.3 12/15/32	Financials	0.08%	-6.58%	-0.01%	-2,508.59	0.00	Yes
GS 4.3 12/15/37	GS 4.3 12/15/37	Financials	0.05%	-0.49%	0.00%	-2,112.51	0.00	Yes
GS 4.35 02/15/34	GS 4.35 02/15/34	Financials	0.10%	-4.73%	0.00%	-3,730.84	0.00	Yes
GS 4.65 12/15/33	GS 4.65 12/15/33	Financials	0.01%	-3.67%	0.00%	-581.98	0.00	Yes
GS 5 08/15/33	GS 5 08/15/33	Financials	0.01%	-4.69%	0.00%	-215.51	0.00	Yes
GS 5 08/15/37	GS 5 08/15/37	Financials	0.23%	-1.93%	0.00%	-8,626.15	0.00	Yes
GS 5 09/15/25	GS 5 09/15/25	Financials	0.00%	0.86%	0.00%	-57.18	0.00	Yes
GS 5 09/15/38	GS 5 09/15/38	Financials	0.07%	-8.11%	-0.01%	-2,617.14	0.00	Yes
GS 5 09/15/38 CEE7	GS 5 09/15/38	Financials	0.21%	-10.24%	-0.02%	-9,177.64	-265.54	Yes

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GS 5 1/2 02/15/35	GS 5 1/2 02/15/35	Financials	0.09%	-3.91%	0.00%	-3,359.33	0.00	Yes
GS 5 1/2 03/15/32	GS 5 1/2 03/15/32	Financials	0.06%	-2.96%	0.00%	-872.40	0.00	Yes
GS 5 1/2 03/15/32 EN21	GS 5 1/2 03/15/32	Financials	0.01%	-5.38%	0.00%	-279.27	0.00	Yes
GS 5 1/2 03/15/34	GS 5 1/2 03/15/34	Financials	0.12%	-4.02%	-0.01%	-3,638.25	0.00	Yes
GS 5 1/2 03/15/39	GS 5 1/2 03/15/39	Financials	0.07%	-1.62%	0.00%	-1,086.32	0.00	Yes
GS 5 1/2 04/15/32	GS 5 1/2 04/15/32	Financials	0.15%	-6.42%	-0.01%	-4,007.24	0.00	Yes
GS 5 1/2 05/15/37	GS 5 1/2 05/15/37	Financials	1.54%	-0.45%	-0.01%	-55,947.50	-258.98	Yes
GS 5 1/2 05/15/37 EP86	GS 5 1/2 05/15/37	Financials	1.29%	-0.70%	-0.01%	-39,066.59	0.00	Yes
GS 5 1/2 06/15/33	GS 5 1/2 06/15/33	Financials	0.03%	-1.58%	0.00%	-1,107.38	0.00	Yes
GS 5 1/2 06/15/35	GS 5 1/2 06/15/35	Financials	0.09%	-4.44%	0.00%	-2,837.00	0.00	Yes
GS 5 1/2 09/15/36	GS 5 1/2 09/15/36	Financials	0.38%	-0.13%	0.00%	-12,933.30	0.00	Yes
GS 5 1/2 11/15/37	GS 5 1/2 11/15/37	Financials	1.03%	3.41%	0.03%	-32,316.56	0.00	Yes
GS 5 1/2 12/15/37	GS 5 1/2 12/15/37	Financials	0.13%	-4.08%	-0.01%	-5,226.15	0.00	Yes
GS 5 1/4 06/15/33	GS 5 1/4 06/15/33	Financials	0.10%	-0.28%	0.00%	-2,671.56	0.00	Yes
GS 5 1/4 11/15/33	GS 5 1/4 11/15/33	Financials	0.03%	-5.48%	0.00%	-510.93	0.00	Yes
GS 5 3/4 02/15/37	GS 5 3/4 02/15/37	Financials	0.82%	-7.67%	-0.06%	-32,741.82	0.00	Yes
GS 5 3/4 02/15/38	GS 5 3/4 02/15/38	Financials	0.22%	-2.78%	-0.01%	-8,780.08	0.00	Yes
GS 5 3/4 05/15/36	GS 5 3/4 05/15/36	Financials	0.61%	-1.78%	-0.01%	-23,054.07	0.00	Yes
GS 5 3/4 05/15/39	GS 5 3/4 05/15/39	Financials	0.10%	-6.01%	-0.01%	-3,916.17	0.00	Yes
GS 5 3/4 06/15/40	GS 5 3/4 06/15/40	Financials	0.06%	0.19%	0.00%	-2,577.43	0.00	Yes
GS 5 3/4 11/15/31	GS 5 3/4 11/15/31	Financials	0.04%	1.78%	0.00%	-1,083.89	0.00	Yes
GS 5.15 07/15/38	GS 5.15 07/15/38	Financials	0.51%	-3.06%	-0.02%	-19,971.91	0.00	Yes
GS 5.35 02/15/32	GS 5.35 02/15/32	Financials	0.01%	0.11%	0.00%	-223.61	0.00	Yes
GS 5.85 06/15/32	GS 5.85 06/15/32	Financials	0.12%	-1.75%	0.00%	0.00	-3,714.41	No
GS 6 12/15/33	GS 6 12/15/33	Financials	0.01%	-12.69%	0.00%	-99.99	0.00	Yes
HPT 4.95 10/01/29	SVC 4.95 10/01/29	Real Estate	0.02%	3.95%	0.00%	-913.68	0.00	Yes
HSBC 6 1/2 09/15/37	HSBC 6 1/2 09/15/37	Financials	0.31%	-5.94%	-0.02%	-14,805.38	0.00	Yes
KEY 7 3/4 07/15/29	KEY 7 3/4 07/15/29	Financials	0.00%	-7.75%	0.00%	-59.59	0.00	Yes
NATMUT 9 3/8 08/15/39 WAD2	NATMUT 9 3/8 08/15/39	Financials	0.01%	-3.92%	0.00%	-204.55	0.00	Yes
PARA 6 7/8 04/30/36	PARA 6 7/8 04/30/36	Consumer Cyclicals	0.00%	-3.00%	0.00%	-96.36	0.00	Yes
PSEC 3.437 10/15/28	PSEC 3.437 10/15/28	Financials	0.51%	-3.71%	-0.02%	-19,271.93	0.00	Yes
PSEC 4 1/2 01/15/31 GAR1	PSEC 4 1/2 01/15/31	Financials	0.01%	-2.11%	0.00%	-159.80	0.00	Yes
PSEC 4 1/4 08/15/29	PSEC 4 1/4 08/15/29	Financials	0.09%	-7.87%	-0.01%	-2,737.51	0.00	Yes
PSEC 4 1/4 09/15/29	PSEC 4 1/4 09/15/29	Financials	0.03%	-1.47%	0.00%	-772.32	0.00	Yes
PSEC 4 1/4 10/15/29	PSEC 4 1/4 10/15/29	Financials	0.02%	-1.41%	0.00%	-410.36	0.00	Yes
PSEC 5 1/2 01/15/43 YCB5	PSEC 5 1/2 01/15/43	Financials	0.02%	-15.05%	0.00%	-807.60	0.00	Yes
PSEC 6 1/4 05/15/43 YEA5	PSEC 6 1/4 05/15/43	Financials	0.01%	-5.09%	0.00%	-369.26	0.00	Yes
WFC 4.1 06/03/26	WFC 4.1 06/03/26	Financials	0.10%	0.98%	0.00%	-1,170.38	0.00	Yes
WFC 6 1/2 12/01/28	WFC 6 1/2 12/01/28	Financials	0.21%	0.27%	0.00%	-5,250.22	0.00	Yes
WFC 6 1/8 01/09/28	WFC 6 1/8 01/09/28	Financials	0.72%	-2.53%	-0.02%	-9,741.33	0.00	Yes
WFC 6.18 02/15/36	WFC 6.18 02/15/36	Financials	0.12%	-4.29%	0.00%	-2,735.97	0.00	Yes
<b>Total Bonds</b>			<b>17.50%</b>	<b>-2.56%</b>	<b>-0.47%</b>	<b>-546,303.96</b>	<b>-18,978.18</b>	
<b>ETFs</b>								
ARKW	ARK NEXT GENERATION INTERNET	Technology	0.04%	3.19%	0.00%	0.00	283.91	No
GNMA	ISHARES GNMA BOND ETF	Broad	0.48%	0.55%	0.00%	-11,343.59	0.00	Yes
IGBH	ISHARES INTEREST RATE HEDGED	Broad	0.20%	0.36%	0.00%	-3,021.15	0.00	Yes
IGHG	PROSHARES IG HEDGED	Broad	0.79%	0.82%	0.01%	-9,517.95	0.00	Yes
IGSB	ISHARES 1-5Y INV GRADE CORP	Broad	0.38%	-0.40%	0.00%	-5,527.13	0.00	Yes

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
JEPI	JPMORGAN EQUITY PREMIUM INCO	Broad	0.86%	4.54%	0.04%	-8,192.05	0.00	Yes
QAI	IQ HEDGE MULTI-STRAT TRACKER	Broad	0.20%	0.32%	0.00%	-3,622.91	0.00	Yes
SLV	ISHARES SILVER TRUST	Basic Materials	0.19%	6.03%	0.01%	-2,098.97	0.00	Yes
SLVO	X-LINKS SLVR SHRS COVRD CALL	Financials	0.22%	6.75%	0.01%	-5,371.59	-25.55	Yes
SLVO	X-LINKS SLVR SHRS COVRD CALL	Financials	0.22%	0.00%	0.00%	0.00	0.00	No
SRLN	SPDR BLACKSTONE SENIOR LOAN	Broad	0.97%	-0.03%	0.00%	-14,064.95	0.00	Yes
VCSH	VANGUARD S/T CORP BOND ETF	Broad	0.91%	-0.29%	0.00%	-13,307.70	0.00	Yes
YYY	AMPLIFY HIGH INCOME ETF	Broad	0.03%	2.28%	0.00%	-1,591.01	0.00	Yes
<b>Total ETFs</b>			<b>5.25%</b>	<b>1.38%</b>	<b>0.08%</b>	<b>-77,659.00</b>	<b>258.36</b>	
<b>Options</b>								
AAPL 221007C00152500	AAPL 07OCT22 152.5 C	Technology	-0.01%	-94.43%	0.01%	0.00	1,141.03	No
AAPL 221007P00133000	AAPL 07OCT22 133 P	Technology	0.00%	-100.00%	0.00%	0.00	65.55	No
AAPL 221007P00143000	AAPL 07OCT22 143 P	Technology	0.00%	-40.43%	0.00%	0.00	122.91	No
AAPL 221007P00144000	AAPL 07OCT22 144 P	Technology	0.00%	-100.00%	0.00%	0.00	0.00	No
AAPL 221007P00146000	AAPL 07OCT22 146 P	Technology	-0.01%	-100.00%	0.01%	0.00	0.00	No
AAPL 221028C00141000	AAPL 28OCT22 141 C	Technology	-0.02%	-100.00%	0.01%	0.00	0.00	No
AAPL 221028C00150000	AAPL 28OCT22 150 C	Technology	-0.01%	-100.00%	0.01%	0.00	0.00	No
AGNC 220930C00011500	AGNC 30SEP22 11.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	6.70	No
AGNC 221007C00011500	AGNC 07OCT22 11.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	118.08	No
AGNC 221014C00011500	AGNC 14OCT22 11.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	211.13	No
AGNC 221021C00008500	AGNC 21OCT22 8.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	125.83	No
AGNC 221021C00009500	AGNC 21OCT22 9.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	41.10	No
AGNC 221021C00010000	AGNC 21OCT22 10 C	Real Estate	0.00%	-100.00%	0.00%	0.00	26.64	No
AGNC 221021C00011500	AGNC 21OCT22 11.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	67.74	No
AGNC 221021C00012000	AGNC 21OCT22 12 C	Real Estate	0.00%	-100.00%	0.00%	0.00	38.19	No
AGNC 221028C00010000	AGNC 28OCT22 10 C	Real Estate	0.00%	-100.00%	0.00%	0.00	33.46	No
AGNC 221104C00008000	AGNC 04NOV22 8 C	Real Estate	0.00%	33.94%	0.00%	-16.51	0.00	Yes
AGNC 221104C00009000	AGNC 04NOV22 9 C	Real Estate	0.00%	-99.20%	0.00%	55.73	0.00	Yes
AGNC 221104C00009500	AGNC 04NOV22 9.5 C	Real Estate	0.00%	-99.96%	0.00%	117.69	0.00	Yes
AGNC 221104C00010500	AGNC 04NOV22 10.5 C	Real Estate	0.00%	-99.90%	0.00%	38.15	0.00	Yes
AGNC 221111C00008500	AGNC 11NOV22 8.5 C	Real Estate	0.00%	-60.52%	0.00%	32.18	0.00	Yes
AGNC 221118C00009000	AGNC 18NOV22 9 C	Real Estate	0.00%	-83.77%	0.00%	46.46	0.00	Yes
AGNC 221216C00013000	AGNC 16DEC22 13 C	Real Estate	0.00%	-64.00%	0.00%	108.78	0.00	Yes
AGNC 230120C00013000	AGNC 20JAN23 13 C	Real Estate	0.00%	-55.75%	0.00%	126.91	0.00	Yes
AJX 221021P00007500	AJX 21OCT22 7.5 P	Real Estate	0.00%	-100.00%	0.00%	0.00	10.16	No
AJX 221118C00012500	AJX 18NOV22 12.5 C	Real Estate	0.00%	-95.97%	0.00%	14.80	0.00	Yes
AMD 221028P00065000	AMD 28OCT22 65 P	Technology	0.00%	-100.00%	0.00%	0.00	0.00	No
AMD 221104C00062500	AMD 04NOV22 62.5 C	Technology	0.00%	-86.77%	0.00%	108.24	0.00	Yes
AMZN 220930P00110000	AMZN 30SEP22 110 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	57.55	No
ANF 221007P00013000	ANF 07OCT22 13 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	15.20	No
ANF 221021P00012500	ANF 21OCT22 12.5 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	121.19	No
ARKW 221021P00045000	ARKW 21OCT22 45 P	Technology	0.00%	-100.00%	0.00%	0.00	0.00	No
ARKW 221118P00040000	ARKW 18NOV22 40 P	Technology	0.00%	-73.80%	0.00%	69.80	0.00	Yes
ARR 221021C00005000	ARR 21OCT22 5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	64.74	No
ARR 221021C00007500	ARR 21OCT22 7.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	523.66	No
ARR 221021P00007500	ARR 21OCT22 7.5 P	Real Estate	-0.01%	-100.00%	0.01%	0.00	0.00	No
ARR 230120C00007500	ARR 20JAN23 7.5 C	Real Estate	0.00%	-74.20%	0.00%	2,002.92	0.00	Yes
ARR 230120C00012500	ARR 20JAN23 12.5 C	Real Estate	0.00%	-95.24%	0.00%	65.89	0.00	Yes



# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
ARR 230120P00007500	ARR 20JAN23 7.5 P	Real Estate	-0.01%	4.41%	0.00%	-865.76	0.00	Yes
BFI 230120P00002500	BFI 20JAN23 2.5 P	Consumer Cyclical	0.00%	191.73%	0.00%	-40.44	0.00	Yes
BNED 221021C00005000	BNED 21OCT22 5 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	2,175.96	No
BNED 221021C00007500	BNED 21OCT22 7.5 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	15.20	No
BURL 221014P00120000	BURL 14OCT22 120 P	Consumer Cyclical	-0.01%	-100.00%	0.01%	0.00	0.00	No
BURL 221021P00120000	BURL 21OCT22 120 P	Consumer Cyclical	-0.01%	-100.00%	0.01%	0.00	0.00	No
BYND 220930C00016000	BYND 30SEP22 16 C	Consumer Non-Cyc	0.00%	-100.00%	0.00%	0.00	44.55	No
BYND 221014C00015000	BYND 14OCT22 15 C	Consumer Non-Cyc	0.00%	-100.00%	0.00%	0.00	61.55	No
BYND 221118C00017500	BYND 18NOV22 17.5 C	Consumer Non-Cyc	0.00%	-53.07%	0.00%	84.43	0.00	Yes
CCAP 221216C00020000	CCAP 16DEC22 20 C	Financials	0.00%	-48.74%	0.00%	12.70	0.00	Yes
CHMI 221216C00007500	CHMI 16DEC22 7.5 C	Real Estate	0.00%	118.18%	0.00%	182.38	0.00	Yes
CHMI 230317C00007500	CHMI 17MAR23 7.5 C	Real Estate	0.00%	-41.47%	0.00%	23.23	0.00	Yes
CION 221021P00010000	CION 21OCT22 10 P	Financials	0.00%	-100.00%	0.00%	0.00	0.00	No
CION 221216C00012500	CION 16DEC22 12.5 C	Financials	0.00%	447.93%	0.00%	-14.74	0.00	Yes
CION 221216P00010000	CION 16DEC22 10 P	Financials	0.00%	-18.61%	0.00%	-73.07	0.00	Yes
CMCT 221118C00007500	CMCT 18NOV22 7.5 C	Real Estate	0.00%	-97.69%	0.00%	65.72	0.00	Yes
CMCT 221216C00007500	CMCT 16DEC22 7.5 C	Real Estate	-0.01%	-87.03%	0.01%	1,044.29	0.00	Yes
DHC 221216C00002500	DHC 16DEC22 2.5 C	Real Estate	0.00%	-37.06%	0.00%	164.31	0.00	Yes
DHC 230317C00002500	DHC 17MAR23 2.5 C	Real Estate	0.00%	33.33%	0.00%	2.57	0.00	Yes
DLTH 221021C00007500	DLTH 21OCT22 7.5 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
FDX 220930P00140000	FDX 30SEP22 140 P	Industrial	0.00%	-100.00%	0.00%	0.00	80.55	No
FSK 221021C00022500	FSK 21OCT22 22.5 C	Financials	0.00%	-100.00%	0.00%	0.00	25.16	No
FSK 221021C00025000	FSK 21OCT22 25 C	Financials	0.00%	-100.00%	0.00%	0.00	225.14	No
FSK 221021P00020000	FSK 21OCT22 20 P	Financials	0.00%	-100.00%	0.00%	0.00	0.00	No
FSK 230120C00025000	FSK 20JAN23 25 C	Financials	0.00%	-43.20%	0.00%	164.60	0.00	Yes
GPMT 221021C00007500	GPMT 21OCT22 7.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	47.99	No
GPMT 221021C00010000	GPMT 21OCT22 10 C	Real Estate	0.00%	-100.00%	0.00%	0.00	42.79	No
GPMT 221021C00012500	GPMT 21OCT22 12.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	16.05	No
GPMT 221021P00007500	GPMT 21OCT22 7.5 P	Real Estate	-0.01%	-100.00%	0.00%	0.00	0.00	No
GPMT 221118C00010000	GPMT 18NOV22 10 C	Real Estate	0.00%	-98.21%	0.00%	60.27	0.00	Yes
GPMT 221118P00005000	GPMT 18NOV22 5 P	Real Estate	0.00%	-99.93%	0.00%	60.75	0.00	Yes
GPMT 221216C00012500	GPMT 16DEC22 12.5 C	Real Estate	0.00%	-76.32%	0.00%	1,041.64	0.00	Yes
GPMT 221216C00015000	GPMT 16DEC22 15 C	Real Estate	0.00%	-50.00%	0.00%	30.15	0.00	Yes
GPMT 221216C00022500	GPMT 16DEC22 22.5 C	Real Estate	0.00%	0.00%	0.00%	30.42	0.00	Yes
GPMT 221216P00007500	GPMT 16DEC22 7.5 P	Real Estate	0.00%	-7.57%	0.00%	-90.34	0.00	Yes
HBI 220930C00009000	HBI 30SEP22 9 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	65.74	No
HBI 220930C00010000	HBI 30SEP22 10 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	32.09	No
HBI 220930P00008000	HBI 30SEP22 8 P	Consumer Cyclical	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221007C00010000	HBI 07OCT22 10 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	15.20	No
HBI 221007P00008000	HBI 07OCT22 8 P	Consumer Cyclical	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221007P00009000	HBI 07OCT22 9 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
HBI 221014C00009000	HBI 14OCT22 9 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	42.30	No
HBI 221021C00008000	HBI 21OCT22 8 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	155.08	No
HBI 221021C00009000	HBI 21OCT22 9 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	157.19	No
HBI 221021C00010000	HBI 21OCT22 10 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	10.20	No
HBI 221021C00011000	HBI 21OCT22 11 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	34.30	No
HBI 221021C00012000	HBI 21OCT22 12 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	465.81	No
HBI 221021C00014000	HBI 21OCT22 14 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	311.19	No

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
HBI 221021C00015000	HBI 21OCT22 15 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	100.40	No
HBI 221021P00008000	HBI 21OCT22 8 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
HBI 221021P00009000	HBI 21OCT22 9 P	Consumer Cyclical	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221021P00011000	HBI 21OCT22 11 P	Consumer Cyclical	-0.02%	-100.00%	0.03%	0.00	0.00	No
HBI 221028C00008000	HBI 28OCT22 8 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	25.20	No
HBI 221028C00009000	HBI 28OCT22 9 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	16.05	No
HBI 221104C00008000	HBI 04NOV22 8 C	Consumer Cyclical	0.00%	-99.96%	0.00%	433.01	0.00	Yes
HBI 221104C00009000	HBI 04NOV22 9 C	Consumer Cyclical	0.00%	-99.90%	0.00%	30.12	0.00	Yes
HBI 221111C00007500	HBI 11NOV22 7.5 C	Consumer Cyclical	0.00%	-25.81%	0.00%	10.44	0.00	Yes
HBI 221111C00009000	HBI 11NOV22 9 C	Consumer Cyclical	0.00%	-97.97%	0.00%	9.65	0.00	Yes
HBI 221118C00009000	HBI 18NOV22 9 C	Consumer Cyclical	0.00%	-94.38%	0.00%	192.44	0.00	Yes
HBI 221118C00010000	HBI 18NOV22 10 C	Consumer Cyclical	0.00%	-95.61%	0.00%	74.32	0.00	Yes
HBI 230120C00009000	HBI 20JAN23 9 C	Consumer Cyclical	0.00%	-78.57%	0.00%	105.39	0.00	Yes
HBI 230120C00010000	HBI 20JAN23 10 C	Consumer Cyclical	0.00%	-85.63%	0.00%	280.44	0.00	Yes
HBI 230120C00011000	HBI 20JAN23 11 C	Consumer Cyclical	0.00%	-90.60%	0.00%	202.11	0.00	Yes
HBI 230120C00013000	HBI 20JAN23 13 C	Consumer Cyclical	0.00%	-98.27%	0.00%	265.49	0.00	Yes
HBI 230120P00008000	HBI 20JAN23 8 P	Consumer Cyclical	-0.01%	44.33%	0.00%	-812.48	0.00	Yes
HBI 230120P00012000	HBI 20JAN23 12 P	Consumer Cyclical	0.00%	19.73%	0.00%	-423.98	0.00	Yes
ICMB 221021C00007500	ICMB 21OCT22 7.5 C	Financial	0.00%	-100.00%	0.00%	0.00	37.19	No
ICMB 221021P00005000	ICMB 21OCT22 5 P	Financial	0.00%	-100.00%	0.00%	0.00	0.00	No
ICMB 230120C00005000	ICMB 20JAN23 5 C	Financial	0.00%	72.15%	0.00%	36.84	0.00	Yes
ICMB 230421C00005000	ICMB 21APR23 5 C	Financial	0.00%	585.67%	0.00%	-29.41	0.00	Yes
IVR1 221021P00002500	IVR1 21OCT22 2.5 P	Real Estate	0.00%	-100.00%	0.00%	0.00	0.00	No
IVR1 230120C00002500	IVR1 20JAN23 2.5 C	Real Estate	0.00%	-11.97%	0.00%	0.00	18.61	No
IVR1 230120C00003500	IVR1 20JAN23 3.5 C	Real Estate	0.00%	-58.00%	0.00%	100.06	0.00	Yes
IVR1 230120C00004500	IVR1 20JAN23 4.5 C	Real Estate	0.00%	-69.23%	0.00%	3.16	0.00	Yes
IVR1 240119C00003500	IVR1 19JAN24 3.5 C	Real Estate	0.00%	-16.08%	0.00%	13.80	0.00	Yes
JBLU 221014P00007000	JBLU 14OCT22 7 P	Industrial	0.00%	-100.00%	0.00%	0.00	0.00	No
JBLU 221028P00006500	JBLU 28OCT22 6.5 P	Industrial	0.00%	-100.00%	0.00%	0.00	11.55	No
JBLU 221104P00005000	JBLU 04NOV22 5 P	Industrial	0.00%	-99.89%	0.00%	8.69	0.00	Yes
JEPI 221021C000057000	JEPI 21OCT22 57 C	Broad	0.00%	-100.00%	0.00%	0.00	751.47	No
JEPI 230120C000055000	JEPI 20JAN23 55 C	Broad	0.00%	16.40%	0.00%	-98.63	0.00	Yes
META 220930P00130000	META 30SEP22 130 P	Telecomm	0.00%	-100.00%	0.00%	0.00	109.55	No
META 221007P00130000	META 07OCT22 130 P	Telecomm	0.00%	-100.00%	0.00%	0.00	137.73	No
META 221007P00140000	META 07OCT22 140 P	Telecomm	-0.01%	-100.00%	0.02%	0.00	0.00	No
META 221014P00125000	META 14OCT22 125 P	Telecomm	0.00%	-100.00%	0.00%	0.00	141.55	No
META 221028C00140000	META 28OCT22 140 C	Telecomm	-0.01%	-100.00%	0.02%	0.00	2,234.13	No
META 221111C00110000	META 11NOV22 110 C	Telecomm	0.00%	-79.88%	0.00%	107.18	0.00	Yes
NFLX 220930P00195000	NFLX 30SEP22 195 P	Telecomm	0.00%	-100.00%	0.00%	0.00	197.72	No
NLY1 221021C00007000	NLY1 21OCT22 7 C	Real Estate	0.00%	-100.00%	0.00%	0.00	118.21	No
NLY1 230120C00007000	NLY1 20JAN23 7 C	Real Estate	0.00%	-49.80%	0.00%	562.55	0.00	Yes
NLY1 240119C00007000	NLY1 19JAN24 7 C	Real Estate	0.00%	-71.33%	0.00%	193.73	0.00	Yes
ONL 221021P00010000	ONL 21OCT22 10 P	Real Estate	0.00%	-100.00%	0.00%	0.00	0.00	No
PINS 221007P00018500	PINS 07OCT22 18.5 P	Technology	0.00%	-100.00%	0.00%	0.00	14.55	No
PNNT 221216C00007500	PNNT 16DEC22 7.5 C	Financial	0.00%	-95.75%	0.00%	48.70	0.00	Yes
PSEC 221021C00007000	PSEC 21OCT22 7 C	Financial	0.00%	-100.00%	0.00%	0.00	8.95	No
PSEC 221021C00008000	PSEC 21OCT22 8 C	Financial	0.00%	-100.00%	0.00%	0.00	291.55	No
PSEC 221021P00008000	PSEC 21OCT22 8 P	Financial	0.00%	-100.00%	0.00%	0.00	0.00	No

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
PSEC 221118C0008000	PSEC 18NOV22 8 C	Financials	0.00%	-70.11%	0.00%	1,710.93	0.00	Yes
PSEC 221118C0009000	PSEC 18NOV22 9 C	Financials	0.00%	-98.77%	0.00%	510.13	0.00	Yes
PSEC 221118P0007000	PSEC 18NOV22 7 P	Financials	0.00%	-84.19%	0.00%	216.58	0.00	Yes
PSEC 221118P0008000	PSEC 18NOV22 8 P	Financials	-0.01%	-48.17%	0.00%	52.23	0.00	Yes
PSEC 230120C0008000	PSEC 20JAN23 8 C	Financials	0.00%	33.33%	0.00%	550.12	0.00	Yes
PSEC 230120C0009000	PSEC 20JAN23 9 C	Financials	0.00%	-34.16%	0.00%	74.39	0.00	Yes
PSEC 230120C00010000	PSEC 20JAN23 10 C	Financials	0.00%	-75.95%	0.00%	120.21	0.00	Yes
PSEC 230120P0007000	PSEC 20JAN23 7 P	Financials	0.00%	-64.80%	0.00%	37.70	0.00	Yes
PSEC 230217C0008000	PSEC 17FEB23 8 C	Financials	0.00%	101.61%	0.00%	265.87	0.00	Yes
PSEC 240119C0007000	PSEC 19JAN24 7 C	Financials	0.00%	61.09%	0.00%	8.12	0.00	Yes
PTMN 221021C00022500	PTMN 21OCT22 22.5 C	Financials	0.00%	-100.00%	0.00%	0.00	20.32	No
PTMN 221021C00025000	PTMN 21OCT22 25 C	Financials	0.00%	-100.00%	0.00%	0.00	405.96	No
PTMN 221021P00020000	PTMN 21OCT22 20 P	Financials	0.00%	-100.00%	0.00%	0.00	300.14	No
PTMN 221118C00022500	PTMN 18NOV22 22.5 C	Financials	0.00%	568.70%	0.00%	-173.31	0.00	Yes
RC 221021P00010000	RC 21OCT22 10 P	Real Estate	0.00%	-100.00%	0.00%	0.00	65.15	No
RTL 221021C00007500	RTL 21OCT22 7.5 C	Real Estate	0.00%	-100.00%	0.00%	0.00	26.74	No
RTL 221216C00007500	RTL 16DEC22 7.5 C	Real Estate	0.00%	0.00%	0.00%	447.77	0.00	Yes
RTL 221216C00010000	RTL 16DEC22 10 C	Real Estate	0.00%	-88.89%	0.00%	15.17	0.00	Yes
RTL 230317C00007500	RTL 17MAR23 7.5 C	Real Estate	0.00%	47.28%	0.00%	-14.46	0.00	Yes
SLV 220930C00018000	SLV 30SEP22 18 C	Basic Materials	0.00%	-100.00%	0.00%	0.00	50.18	No
SLV 220930P00016500	SLV 30SEP22 16.5 P	Basic Materials	0.00%	-100.00%	0.00%	0.00	68.39	No
SLV 221021C00018500	SLV 21OCT22 18.5 C	Basic Materials	0.00%	-100.00%	0.00%	0.00	215.17	No
SLV 221021C00019000	SLV 21OCT22 19 C	Basic Materials	0.00%	-100.00%	0.00%	0.00	366.08	No
SLV 221021P00016000	SLV 21OCT22 16 P	Basic Materials	0.00%	-100.00%	0.00%	0.00	155.18	No
SLV 221118C00018500	SLV 18NOV22 18.5 C	Basic Materials	0.00%	20.11%	0.00%	-14.32	0.00	Yes
SLV 221125C00018500	SLV 25NOV22 18.5 C	Basic Materials	0.00%	17.16%	0.00%	-5.27	0.00	Yes
SNAP 221021P00007000	SNAP 21OCT22 7 P	Technology	0.00%	-100.00%	0.00%	0.00	27.73	No
SNAP 221021P00008000	SNAP 21OCT22 8 P	Technology	0.00%	-100.00%	0.00%	0.00	0.00	No
THO 221021P00065000	THO 21OCT22 65 P	Consumer Cyclical	0.00%	-100.00%	0.01%	0.00	525.58	No
THO 221021P00070000	THO 21OCT22 70 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	180.19	No
TURN 221216C00007500	TURN 16DEC22 7.5 C	Financials	0.00%	-99.75%	0.00%	-78.36	0.00	Yes
VFC 220930C00038000	VFC 30SEP22 38 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	40.79	No
VFC 220930P00035000	VFC 30SEP22 35 P	Consumer Cyclical	-0.02%	-100.00%	0.01%	0.00	0.00	No
VFC 220930P00037000	VFC 30SEP22 37 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 220930P00038000	VFC 30SEP22 38 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221007C00033000	VFC 07OCT22 33 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	25.40	No
VFC 221007C00038000	VFC 07OCT22 38 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	30.20	No
VFC 221007P00030000	VFC 07OCT22 30 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221014C00034000	VFC 14OCT22 34 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	50.40	No
VFC 221014P00030000	VFC 14OCT22 30 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221021C00034000	VFC 21OCT22 34 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	90.59	No
VFC 221028C00030000	VFC 28OCT22 30 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	102.89	No
VFC 221028C00031000	VFC 28OCT22 31 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	255.59	No
VFC 221028C00033000	VFC 28OCT22 33 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	120.79	No
VFC 221028C00035000	VFC 28OCT22 35 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	351.58	No
VFC 221104C00029000	VFC 04NOV22 29 C	Consumer Cyclical	0.00%	-75.26%	0.00%	30.42	0.00	Yes
VFC 221111C00030000	VFC 11NOV22 30 C	Consumer Cyclical	0.00%	-70.25%	0.00%	35.42	0.00	Yes
VFC 221111C00031000	VFC 11NOV22 31 C	Consumer Cyclical	0.00%	-62.58%	0.00%	6.39	0.00	Yes

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
VIX 221019P00024000	VIX 19OCT22 24 P	Unclassified	0.00%	-100.00%	0.00%	0.00	116.20	No
VIXW 220928P00021000	VIX 28SEP22 21 P	Unclassified	0.00%	-100.00%	0.00%	0.00	21.75	No
VIXW 220928P00022000	VIX 28SEP22 22 P	Unclassified	0.00%	-100.00%	0.00%	0.00	10.05	No
VIXW 221005P00022000	VIX 05OCT22 22 P	Unclassified	0.00%	-100.00%	0.00%	0.00	13.05	No
VIXW 221005P00025000	VIX 05OCT22 25 P	Unclassified	0.00%	-100.00%	0.00%	0.00	10.05	No
VIXW 221012P00025000	VIX 12OCT22 25 P	Unclassified	0.00%	-100.00%	0.00%	0.00	22.05	No
WBA 221014P00031000	WBA 14OCT22 31 P	Consumer Non-Cyc	0.00%	-100.00%	0.01%	0.00	370.48	No
WEBR 221021C00007500	WEBR 21OCT22 7.5 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	335.33	No
WEBR 221021C00010000	WEBR 21OCT22 10 C	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	15.05	No
WEBR 221021P00007500	WEBR 21OCT22 7.5 P	Consumer Cyclical	0.00%	-100.00%	0.00%	0.00	0.00	No
WEBR 221216P00005000	WEBR 16DEC22 5 P	Consumer Cyclical	0.00%	-84.00%	0.00%	696.97	0.00	Yes
WEBR 230317P00002500	WEBR 17MAR23 2.5 P	Consumer Cyclical	0.00%	-92.09%	0.00%	70.25	0.00	Yes
WMC1 221021C00002000	WMC1 21OCT22 2 C	Real Estate	0.00%	-100.00%	0.00%	0.00	268.10	No
WMC1 230120C00004000	WMC1 20JAN23 4 C	Real Estate	0.00%	4,760.00%	0.00%	-48.32	0.00	Yes
WMC1 230120C00007500	WMC1 20JAN23 7.5 C	Real Estate	0.00%	11,100.00%	0.00%	250.19	0.00	Yes
WMC1 230120P00001000	WMC1 20JAN23 1 P	Real Estate	0.00%	154.90%	0.00%	-24.03	0.00	Yes
WMT 220930P00130000	WMT 30SEP22 130 P	Consumer Non-Cyc	0.00%	-100.00%	0.00%	0.00	59.55	No
ZM 221021P00065000	ZM 21OCT22 65 P	Technology	0.00%	-100.00%	0.01%	0.00	1,320.80	No
<b>Total Options</b>			<b>-0.20%</b>	<b>-82.12%</b>	<b>0.28%</b>	<b>10,708.55</b>	<b>17,066.78</b>	
<b>Stocks</b>								
AAIC	ARLINGTON ASSET INVESTMENT-A	Financials	1.70%	10.03%	0.17%	-51,140.89	0.00	Yes
AAIC PRB	ARLINGTON ASSET INVT CORP PERP PFD	Financials	0.47%	-7.01%	-0.04%	-2,361.44	0.00	Yes
AAIC PRC	ARLINGTON ASSET INVEST	Financials	0.20%	6.90%	0.01%	7,298.47	0.00	Yes
AAPL	APPLE INC	Technology	0.66%	-6.00%	-0.01%	0.00	-1,086.51	No
ACPIQ	ANTHRACITE CAPITAL INC	Real Estate	0.00%	0.00%	0.00%	-40,081.83	0.00	Yes
ACR	ACRES COMMERCIAL REALTY CORP	Real Estate	2.06%	19.53%	0.39%	-47,916.36	0.00	Yes
AFKS	SISTEMA PJSFC	Financials	0.02%	13.18%	0.00%	-534.77	0.00	Yes
AGNC	AGNC INVESTMENT CORP	Real Estate	0.39%	-13.80%	-0.06%	-25,690.13	0.00	Yes
AGRO	ROS AGRO PLC- GDR REG S	Consumer Non-Cyc	0.00%	0.00%	0.00%	-2,308.07	0.00	Yes
AHT	ASHFORD HOSPITALITY TRUST	Real Estate	0.00%	-15.44%	0.00%	-1.88	0.00	Yes
AJX	GREAT AJAX CORP	Real Estate	0.93%	4.24%	0.04%	-23,722.20	0.00	Yes
ALRS	ALROSA PJSC	Basic Materials	0.04%	2.59%	0.00%	-1,378.75	0.00	Yes
AMD	ADVANCED MICRO DEVICES	Technology	0.05%	-7.52%	0.00%	-349.27	0.00	Yes
ARR	ARMOUR RESIDENTIAL REIT INC	Real Estate	0.47%	-4.49%	-0.02%	-33,612.24	0.00	Yes
BCV	BANCROFT FUND LTD	Broad	0.23%	0.87%	0.00%	-10,535.09	0.00	Yes
BFI	BURGERFI INTERNATIONAL INC	Consumer Cyclical	0.04%	-33.97%	-0.02%	-2,114.63	-4.89	Yes
BGB	BLACKSTONE STRATEGIC CREDIT	Broad	0.14%	0.26%	0.00%	-3,651.17	0.00	Yes
BGH	BARINGS GL SH DUR HI YLD	Broad	0.14%	3.64%	0.01%	-3,756.12	0.00	Yes
BNED	BARNES & NOBLE EDUCATION INC	Consumer Cyclical	0.16%	38.24%	0.05%	-438.79	-348.94	Yes
BOE	BLACKROCK ENHANCED GLOBAL DI	Broad	0.26%	2.96%	0.01%	-4,336.53	0.00	Yes
BRW	SABA CAPITAL INCOME & OPPORT	Broad	0.95%	1.22%	0.01%	-17,611.07	0.00	Yes
BURL	BURLINGTON STORES INC	Consumer Cyclical	0.10%	-3.18%	0.00%	0.00	49.08	No
BWG	BRANDYWINEGLOBAL GLOBAL INCO	Broad	0.99%	-0.40%	0.00%	-45,188.81	0.00	Yes
BYND	BEYOND MEAT INC	Consumer Non-Cyc	0.02%	0.36%	0.00%	-530.27	-1,609.29	Yes
CCAP	CRESCENT CAPITAL BDC INC	Financials	2.29%	-11.34%	-0.29%	-71,149.20	0.00	Yes
CHMF	SEVERSTAL PJSC	Basic Materials	0.00%	17.48%	0.00%	-60.09	0.00	Yes
CHMI	CHERRY HILL MORTGAGE INVESTM	Real Estate	0.35%	2.72%	0.01%	-12,821.06	-1,697.09	Yes
CHMI PRB	CHERRY HILL MTG INV CORP	Real Estate	0.28%	-13.26%	-0.04%	-2,818.97	0.00	Yes

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
CIM PRA	CIM 8 12/31/49 PFD	Real Estate	0.03%	4.52%	0.00%	-926.50	0.00	Yes
CIM PRC	CHIMERA INVESTMENT CORP	Real Estate	0.04%	-0.09%	0.00%	-1,963.72	0.00	Yes
CIM PRD	CHIMERA INVESTMENT CORP	Real Estate	0.19%	-1.17%	0.00%	-6,706.33	0.00	Yes
CION	CION INVESTMENT CORP	Financials	1.12%	7.71%	0.09%	-5,267.76	0.00	Yes
CMCT	CREATIVE MEDIA & COMMUNITY T	Real Estate	0.63%	0.01%	0.00%	-13,560.12	0.00	Yes
CVHL	CV HOLDINGS INC	Real Estate	0.00%	87.50%	0.00%	-9.99	0.00	Yes
DEX	DELAWARE ENHANCED GLOBAL DIV	Broad	0.18%	-0.28%	0.00%	-7,918.27	0.00	Yes
DHC	DIVERSIFIED HEALTHCARE TRUST	Real Estate	0.24%	12.26%	0.03%	-22,972.20	0.00	Yes
DLA	DELTA APPAREL INC	Consumer Cyclical	0.17%	1.13%	0.00%	-6,223.97	0.00	Yes
DLTH	DULUTH HOLDINGS INC - CL B	Consumer Cyclical	0.02%	6.23%	0.00%	0.00	120.86	No
DNIF	DIVIDEND AND INCOME FUND	Broad	2.72%	5.28%	0.15%	34,714.01	0.00	Yes
EDD	MORGAN STANLEY EMERGING MARK	Broad	0.13%	-0.22%	0.00%	-6,749.87	0.00	Yes
EQS	EQUUS TOTAL RETURN INC	Broad	1.29%	-3.37%	-0.05%	47,229.10	0.00	Yes
FCRD	FIRST EAGLE ALTERNATIVE CAPI	Financials	2.19%	37.54%	0.64%	43,152.47	0.00	Yes
FEES	FEDERAL GRID CO UNIFIED ENER	Utilities	0.00%	9.13%	0.00%	-222.34	0.00	Yes
FGB	FIRST TRUST SPECIALTY FIN	Broad	0.00%	14.64%	0.00%	-4.54	0.00	Yes
FSK	FS KKR CAPITAL CORP	Financials	2.26%	9.59%	0.22%	-31,650.71	0.00	Yes
FSP	FRANKLIN STREET PROPERTIES C	Real Estate	1.34%	3.72%	0.05%	-88,673.64	0.00	Yes
FTHY	FIRST TRUST HIGH YLD OPPORT	Broad	1.83%	2.67%	0.05%	-57,197.46	0.00	Yes
FUND	SPROTT FOCUS TRUST INC	Broad	0.85%	9.70%	0.08%	-243.51	0.00	Yes
GAZP	GAZPROM PJSC	Energy	0.06%	-25.00%	-0.02%	-578.82	0.00	Yes
GDO	WESTERN ASSET GL CORP DEF OP	Broad	0.09%	2.58%	0.00%	-5,176.59	0.00	Yes
GECCM	GREAT ELM CAPITAL CORP	Financials	0.24%	-2.08%	-0.01%	7,686.91	0.00	Yes
GMKN	MMC NORILSK NICKEL PJSC	Basic Materials	0.04%	-3.43%	0.00%	-1,683.46	0.00	Yes
GPMT	GRANITE POINT MORTGAGE TRUST	Real Estate	3.64%	0.26%	0.06%	-259,634.43	0.00	Yes
GRSK.H	GRIFFIN SKYE CORP -CL A	Unclassified	0.00%	-0.07%	0.00%	-6,499.88	0.00	Yes
HBI	HANESBRANDS INC.	Consumer Cyclical	1.12%	-16.93%	-0.20%	-78,576.90	0.00	Yes
HOFT	HOOKER FURNISHINGS CORP	Consumer Cyclical	1.71%	6.49%	0.11%	-70,859.18	0.00	Yes
HYB	NEW AMERICA HIGH INCOME FUND	Broad	0.04%	4.27%	0.00%	-1,481.61	0.00	Yes
HYDR	RUSHYDRO PJSC	Utilities	0.00%	7.80%	0.00%	27.24	0.00	Yes
ICMB	INVESTCORP CREDIT MANAGEMENT	Financials	3.43%	-5.81%	-0.19%	-132,694.31	0.00	Yes
IRAO	INTER RAO UES PJSC	Utilities	0.00%	10.13%	0.00%	-139.95	0.00	Yes
IVR	INVESCO MORTGAGE CAPITAL	Real Estate	0.06%	-0.86%	0.00%	-1,471.09	0.00	Yes
JBLU	JETBLUE AIRWAYS CORP	Industrial	0.01%	-4.09%	0.00%	0.00	-18.05	No
JEMD	NUVEEN EMERGING MARKETS DEBT	Broad	0.16%	1.83%	0.00%	-2,173.07	0.00	Yes
LFT	LUMENT FINANCE TRUST INC	Real Estate	0.23%	1.27%	0.00%	-7,206.59	0.00	Yes
LKOH	LUKOIL PJSC	Energy	0.01%	17.09%	0.00%	-236.01	0.00	Yes
LRFC	LOGAN RIDGE FINANCE CORP	Financials	4.98%	0.67%	0.03%	286,299.87	0.00	Yes
META	META PLATFORMS INC-CLASS A	Telecomm	0.30%	-36.49%	-0.12%	-14,667.83	0.00	Yes
MGNT	MAGNIT PJSC	Consumer Non-Cyc	0.00%	8.49%	0.00%	128.64	0.00	Yes
MIN	MFS INTERMEDIATE INC TRUST	Broad	0.06%	2.23%	0.00%	-2,010.23	0.00	Yes
MITT PRA	AG MORTGAGE INVEST TR	Real Estate	0.00%	10.44%	0.00%	-186.56	0.00	Yes
MOEX	MOSCOW EXCHANGE MICEX-RTS PJ	Financials	0.00%	2.05%	0.00%	-89.43	0.00	Yes
MTSS	MOBILE TELESYSTEMS PUBLIC JO	Technology	0.00%	9.71%	0.00%	-203.42	0.00	Yes
NFJ	VIRTUS DVD INTRST & PRM STR	Broad	0.00%	0.00%	0.00%	-50.42	0.00	Yes
NHS	NEUBERGER BERMAN HIGH YIELD	Broad	0.01%	6.81%	0.00%	-394.09	0.00	Yes
NLY	ANNALY CAPITAL MANAGEMENT IN	Real Estate	0.12%	-10.46%	-0.01%	-6,484.56	0.00	Yes
NMAI	NUVEEN MULTI-ASSET INCOME	Broad	1.24%	5.60%	0.07%	-59,380.82	0.00	Yes

# Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

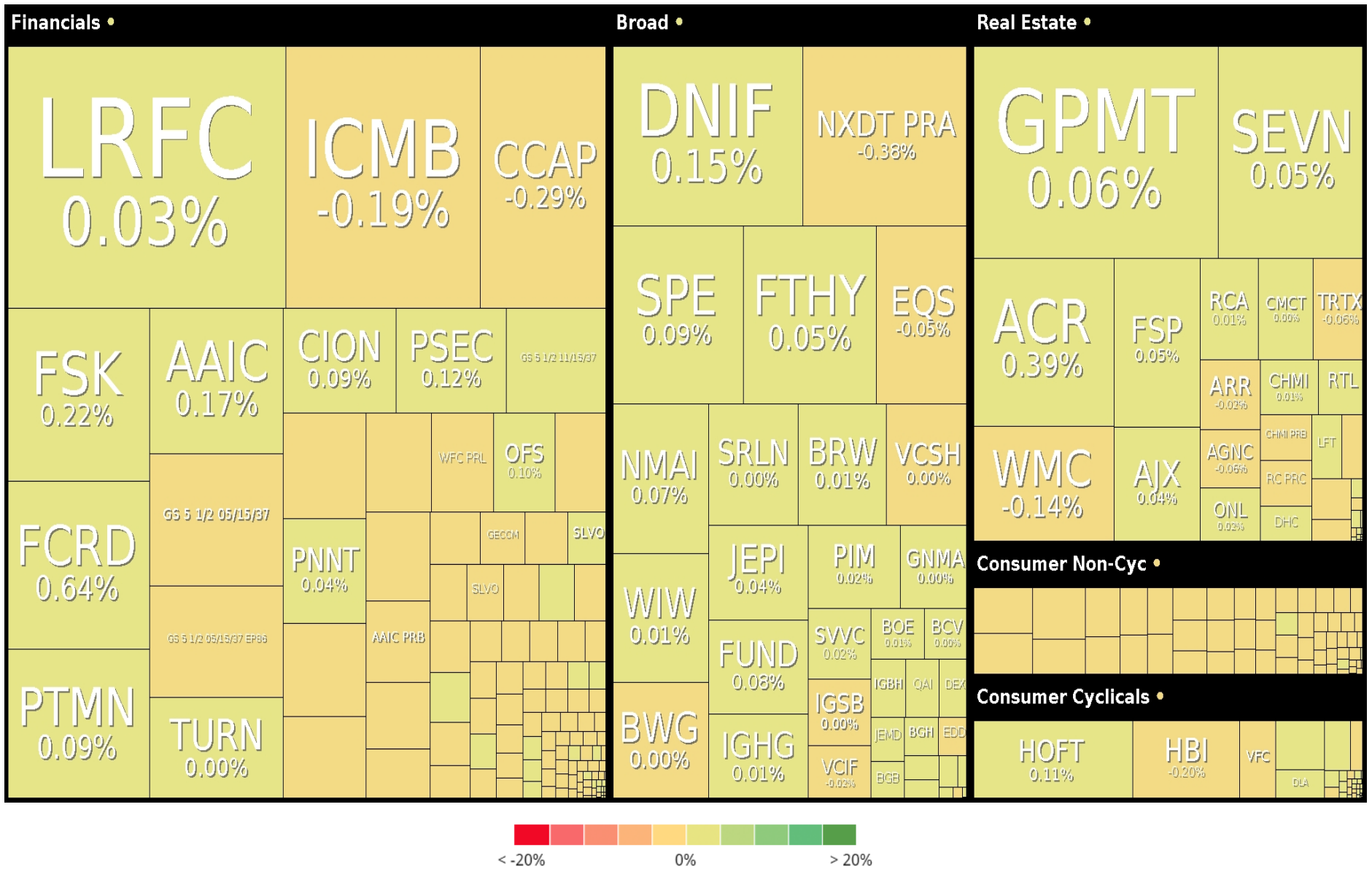
Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
NXDT PRA	NEXPOINT STRATEGIC OPPORTUNITIES F...	Broad	2.35%	-15.13%	-0.38%	-122,433.44	0.00	Yes
OFS	OFS CAPITAL CORP	Financials	0.58%	19.36%	0.10%	-13,887.87	0.00	Yes
ONL	ORION OFFICE REIT INC	Real Estate	0.39%	5.94%	0.02%	-17,365.13	0.00	Yes
OTRKP	ONTRAK INC	Healthcare	0.22%	-34.33%	-0.10%	-277,596.01	0.00	Yes
PHOR	PHOSAGRO PJSC	Basic Materials	0.01%	-11.66%	0.00%	656.32	0.00	Yes
PIKK	PIK GROUP PJSC	Consumer Cyclical	0.00%	5.55%	0.00%	137.27	0.00	Yes
PIM	PUTNAM MASTER INTER INC TST	Broad	0.63%	3.10%	0.02%	-14,143.80	0.00	Yes
PNNT	PENNANTPARK INVESTMENT CORP	Financials	0.81%	5.39%	0.04%	-12,116.64	0.00	Yes
POLY	POLYMETAL INTERNATIONAL PLC	Basic Materials	0.01%	15.11%	0.00%	-224.83	0.00	Yes
POLY	POLYMETAL INTERNATIONAL PLC	Basic Materials	0.00%	10.32%	0.00%	-247.52	0.00	Yes
PRMBR	PREMIER BRANDS GROUP	Unclassified	0.00%	0.00%	0.00%	-10,389.95	0.00	Yes
PRMBR.WTS	PREMIER BRANDS GROUP WARRANTS	Unclassified	0.00%	0.00%	0.00%	0.00	0.00	Yes
PSEC	PROSPECT CAPITAL CORP	Financials	1.10%	11.44%	0.12%	-11,530.83	0.00	Yes
PTMN	PORTMAN RIDGE FINANCE CORP	Financials	2.01%	4.69%	0.09%	4,625.99	0.00	Yes
RASGQ	RAIT INVT TR 7.75% SER A CUM REDM	Real Estate	0.00%	0.00%	0.00%	-30,018.34	0.00	Yes
RASJQ	RAIT INVT TR 8.375% SER B CUM REDM	Real Estate	0.00%	0.00%	0.00%	-107.70	0.00	Yes
RC PRC	CVPR READY CAP CORP 6.25% +	Real Estate	0.28%	-5.13%	-0.01%	-10,633.58	0.00	Yes
RCA	READY CAPITAL CORP - PREFERRED A	Real Estate	0.66%	0.94%	0.01%	-107.95	0.00	Yes
RTKM	ROSTELECOM PJSC	Technology	0.00%	3.06%	0.00%	-125.51	0.00	Yes
RTL	NECESSITY RETAIL REIT INC/TH	Real Estate	0.29%	12.58%	0.04%	-3,159.43	0.00	Yes
SBER	SBERBANK OF RUSSIA PJSC	Financials	0.00%	6.87%	0.00%	-208.47	0.00	Yes
SCD	LMP CAPITAL AND INCOME FUND	Broad	0.09%	9.06%	0.01%	-1,375.81	0.00	Yes
SEVN	SEVEN HILLS REALTY TRUST	Real Estate	2.17%	2.03%	0.05%	-55,752.28	0.00	Yes
SNAP	SNAP INC - A	Technology	0.01%	2.70%	0.00%	0.00	40.90	No
SNGS	SURGUTNEFEGAS PJSC	Energy	0.00%	13.80%	0.00%	-211.61	0.00	Yes
SPE	SPECIAL OPPORTUNITIES FUND	Broad	1.84%	5.14%	0.09%	-55,323.28	0.00	Yes
SVVC	FIRSTHAND TECHNOLOGY VALUE	Broad	0.41%	4.00%	0.02%	-162,763.75	0.00	Yes
TATN	TATNEFT PJSC	Energy	0.00%	3.07%	0.00%	-154.08	0.00	Yes
TRTX	TPG RE FINANCE TRUST INC	Real Estate	0.61%	-10.61%	-0.06%	-25,243.25	0.00	Yes
TURN	180 DEGREE CAPITAL CORP	Financials	1.23%	0.00%	0.00%	-35,375.86	0.00	Yes
TWO PRC	TWO HARBORS INVESTMENT CORP PFD	Real Estate	0.19%	-4.61%	-0.01%	-9,285.51	0.00	Yes
UDMG	UNITED MORTGAGE TRUST	Real Estate	0.00%	0.00%	0.00%	-3,125.90	0.00	Yes
VCIF	VERTICAL CAPITAL INCOME	Broad	0.33%	-5.36%	-0.02%	-7,734.24	0.00	Yes
VFC	VF CORP	Consumer Cyclical	0.38%	-30.29%	-0.11%	-15,686.53	0.00	Yes
VIEWF	VIEWTRAN GROUP INC	Technology	0.00%	-90.24%	0.00%	-7,445.90	0.00	Yes
VTBR	VTB BANK PJSC	Financials	0.00%	0.49%	0.00%	-253.75	0.00	Yes
VTN	INVESCO TR FOR INVEST GRD NY	Broad	0.02%	-1.03%	0.00%	-1,071.59	0.00	Yes
WEBR	WEBER INC - CLASS A	Consumer Cyclical	0.05%	4.80%	0.00%	0.00	531.11	No
WFC PRL	WELLS FARGO 7.5% NON CUM PERP CONV...	Financials	0.59%	-1.72%	-0.01%	-23,796.90	0.00	Yes
WFC PRZ	WELLS FARGO & COMPANY	Financials	0.21%	-5.21%	-0.01%	-10,045.92	0.00	Yes
WIW	WESTERN ASSET INFL-LINK OPPS	Broad	1.06%	0.77%	0.01%	-47,999.94	0.00	Yes
WMC	WESTERN ASSET MORTGAGE CAPIT	Real Estate	1.46%	-9.15%	-0.14%	-188,437.47	0.00	Yes
<b>Total Stocks</b>			<b>65.42%</b>	<b>1.29%</b>	<b>0.91%</b>	<b>-2,049,704.11</b>	<b>-4,022.82</b>	
<b>Cash</b>								
CAD	Canadian Dollar	Cash	0.01%	-0.07%	0.00%			Yes
EUR	Euro	Cash	0.00%	1.47%	0.00%			Yes
GBP	Great British Pound	Cash	0.00%	0.00%	0.00%			No
RUB	Russian Ruble	Cash	0.00%	0.00%	0.00%			No

## Performance by Symbol (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
USD	United States Dollar	Cash	12.02%	0.38%	0.05%			Yes
<b>Total Cash</b>			<b>12.03%</b>	<b>0.38%</b>	<b>0.05%</b>			
<b>Total</b>			<b>100.00%</b>	<b>0.82%</b>	<b>0.82%</b>	<b>-2,662,958.51</b>	<b>-5,675.86</b>	

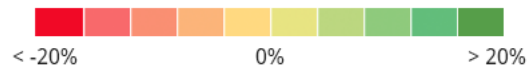
Sector Composition Heat Map



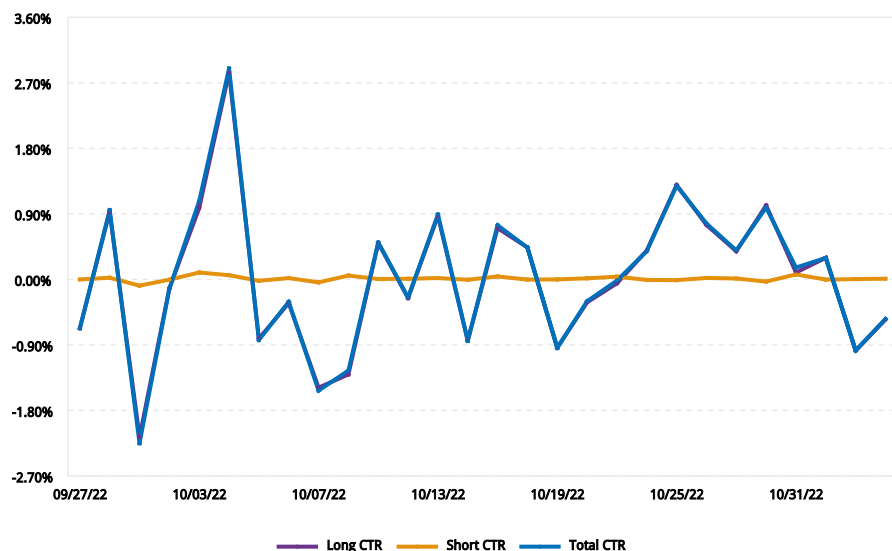


Portfolio Heat Map

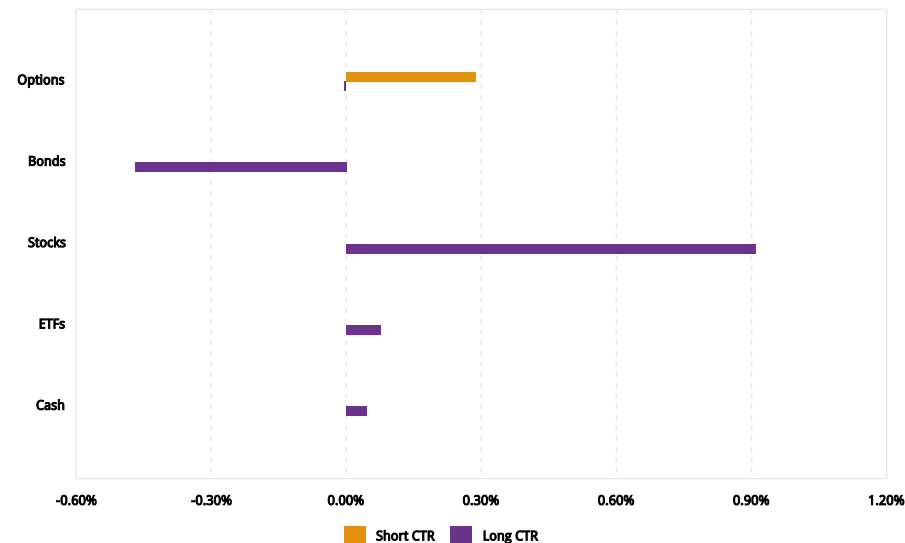
FCRD 0.64%	ACR 0.39%	FSK 0.22%	AAIC 0.17%	DNIF 0.15%	PSEC 0.12%	HOFT 0.10%	OFS 0.10%	PTMN 0.09%	SPE 0.09%	CI09 0.09%	FUND 0.08%	NMAI 0.07%	GPMT 0.06%	FSP 0.05%	BNED 0.05%	FTHY 0.05%	SEVN 0.05%	USD 0.05%	PNNT 0.04%	AX 0.04%	JEP 0.04%	RTL 0.04%	LRFC 0.03%	GS 5 1/... 0.03%	DHC 0.03%	HBI 2... 0.03%	ONL 0.02%
PIM 0.02%	META 2... 0.02%	META 2... 0.02%	SVVC 0.02%	AAPL 2... 0.01%	SLVO 0.01%	AAIC PRC 0.01%	BRW 0.01%	SLV 0.01%	CHMI 0.01%	ZM 2... 0.01%	HBI 2... 0.01%	HBI 2... 0.01%	ARR 2... 0.01%	WIW 0.01%	GE 5 1/... 0.01%	BOE 0.01%	BURL 2... 0.01%	CMCT 2... 0.01%	AAPL 2... 0.01%	SCD 0.01%	BURL 2... 0.01%	AAPL 2... 0.01%	IGHG 0.01%	HBI 2... 0.01%	THO 2... 0.01%	F 9.3 0... 0.01%	VFC 2... 0.01%
RCA 0.01%	AAPL 2... 0.01%	F 8.9 0... 0.01%	WBA 2... 0.01%	BGH 0.01%	PSEC 2... 0.00%	WEBR 2... 0.00%	THO 2... 0.00%	CI09 2... 0.00%	LFT 0.00%	HBI 2... 0.00%	AMD 2... 0.00%	WEBR 0.00%	PSEC 2... 0.00%	GPMT 2... 0.00%	PTMN 2... 0.00%	ICMB 2... 0.00%	DELL 8... 0.00%	SLV 2... 0.00%	JEMD 0.00%	VFC 2... 0.00%	GNMA 0.00%	VFC 2... 0.00%	CMCT 0.00%	WEBR 2... 0.00%	BCV 0.00%	GDO 0.00%	DLA 0.00%
ONL 2... 0.00%	META 2... 0.00%	ARKW 2... 0.00%	FSK 2... 0.00%	META 2... 0.00%	VFC 2... 0.00%	ARR 2... 0.00%	AFKS 0.00%	VFC 2... 0.00%	CMCT 2... 0.00%	HBI 2... 0.00%	TURN 0.00%	HYB 0.00%	AAPL 2... 0.00%	FDX 2... 0.00%	GS 4.15... 0.00%	WEBR 2... 0.00%	POLY 0.00%	ARKW 2... 0.00%	PSEC 2... 0.00%	HBI 2... 0.00%	CIM PRA 0.00%	MIN 0.00%	ALRS 0.00%	AAPL 2... 0.00%	ARKW 0.00%	IVR1 2... 0.00%	HBI 2... 0.00%
PSEC 2... 0.00%	DLTH 2... 0.00%	ANF 2... 0.00%	DLTH 0.00%	META 2... 0.00%	HBI 2... 0.00%	AGNC 2... 0.00%	WMT 2... 0.00%	WFC 4.1... 0.00%	VFC 2... 0.00%	VIX 2... 0.00%	AGNC 2... 0.00%	LKOH 0.00%	GE 5 05... 0.00%	HBI 2... 0.00%	AMD 2... 0.00%	META 2... 0.00%	VFC 2... 0.00%	NHS 0.00%	AMZN 2... 0.00%	IGBH 0.00%	QAI 0.00%	YYY 0.00%	GS 5 3/... 0.00%	VFC 2... 0.00%	HPT 4.9... 0.00%	WFC 6 1... 0.00%	SLV 2... 0.00%
SLV 2... 0.00%	GS 4 1/... 0.00%	BYND 2... 0.00%	AAPL 2... 0.00%	ARR 2... 0.00%	MITT PRA 0.00%	HBI 2... 0.00%	WEBR 2... 0.00%	PSEC 2... 0.00%	GPMT 2... 0.00%	JBLU 2... 0.00%	NLY1 2... 0.00%	BYND 2... 0.00%	BGB 0.00%	PTMN 2... 0.00%	AGNC 2... 0.00%	HBI 2... 0.00%	GPMT 2... 0.00%	VFC 2... 0.00%	JBLU 2... 0.00%	CHMF 0.00%	AGNC 2... 0.00%	NFLX 2... 0.00%	CI09 2... 0.00%	VFC 2... 0.00%	AGNC 2... 0.00%	AGNC 2... 0.00%	SLV 2... 0.00%
AGNC 2... 0.00%	NLY1 2... 0.00%	PNNT 2... 0.00%	RC 2... 0.00%	RTL 2... 0.00%	VFC 2... 0.00%	MGMT 0.00%	PSEC 2... 0.00%	VFC 2... 0.00%	AGNC 2... 0.00%	MTSS 0.00%	SNAP 2... 0.00%	AGNC 2... 0.00%	HBI 2... 0.00%	VFC 2... 0.00%	HBI 2... 0.00%	VFC 2... 0.00%	HBI 2... 0.00%	GPMT 2... 0.00%	PIKK 0.00%	HBI 2... 0.00%	BYND 2... 0.00%	AGNC 2... 0.00%	FSK 2... 0.00%	HBI 2... 0.00%	VFC 2... 0.00%	PTMN 2... 0.00%	PSEC 2... 0.00%
HYDR 0.00%	GPMT 2... 0.00%	VIXW 2... 0.00%	SNAP 0.00%	SNGS 0.00%	PINS 2... 0.00%	VFC 2... 0.00%	HBI 2... 0.00%	SNAP 2... 0.00%	AGNC 2... 0.00%	RTL 2... 0.00%	SRLN 0.00%	DEX 0.00%	IRAO 0.00%	SBER 0.00%	FSK 2... 0.00%	GS 5 3/... 0.00%	WEBR 2... 0.00%	ANF 2... 0.00%	AGNC 2... 0.00%	FEES 0.00%	FYBR 8... 0.00%	CMA 7 7... 0.00%	AJX 2... 0.00%	SLV 2... 0.00%	HBI 2... 0.00%	AGNC 2... 0.00%	VIXW 2... 0.00%
HBI 2... 0.00%	AGNC 2... 0.00%	HBI 2... 0.00%	POLY 0.00%	JBLU 2... 0.00%	PSEC 2... 0.00%	AJX 2... 0.00%	JEP1 2... 0.00%	RTKM 0.00%	FSK 2... 0.00%	CHMI 2... 0.00%	DHC 2... 0.00%	PSEC 2... 0.00%	CCAP 2... 0.00%	MOEX 0.00%	NLY1 2... 0.00%	VFC 2... 0.00%	FGB 0.00%	TATN 0.00%	AGNC 2... 0.00%	GS 5 09... 0.00%	ARR 2... 0.00%	PSEC 2... 0.00%	GPMT 2... 0.00%	HBI 2... 0.00%	IVR1 2... 0.00%	IVR 0.00%	VIXW 2... 0.00%
VIXW 2... 0.00%	GE 5.05... 0.00%	CVHL 0.00%	WMC1 2... 0.00%	HBI 2... 0.00%	GS 5.35... 0.00%	VTBR 0.00%	IVR1 2... 0.00%	BNED 2... 0.00%	VIXW 2... 0.00%	ARR 2... 0.00%	RTL 2... 0.00%	HBI 2... 0.00%	NFJ 0.00%	AGNC 2... 0.00%	CAD 0.00%	HBI 2... 0.00%	GS 4 1/... 0.00%	IVR1 2... 0.00%	IVR1 2... 0.00%	GPMT 2... 0.00%	HBI 2... 0.00%	HBI 2... 0.00%	HBI 2... 0.00%	ICMB 2... 0.00%	HBI 2... 0.00%	GPMT 2... 0.00%	BNED 2... 0.00%
GRSK.H 0.00%	EUR 0.00%	PRMR 0.00%	PRMR.WTS 0.00%	654ESCAD4 0.00%	ACPIO 0.00%	UDMG 0.00%	RASGQ 0.00%	RASJQ 0.00%	GBP 0.00%	RUB 0.00%	AGRO 0.00%	SLVO 0.00%	GPMT 2... 0.00%	CIM PRC 0.00%	GPMT 2... 0.00%	VIEWF 0.00%	AHT 0.00%	F 9.95... 0.00%	F 7 1/8... 0.00%	F 7 1/2... 0.00%	AON 8.2... 0.00%	SLV 2... 0.00%	GE 5 03... 0.00%	EDD 0.00%	FSK 4 1... 0.00%	GE 4 04... 0.00%	PARA 6... 0.00%
FSK 4 5... 0.00%	SLV 2... 0.00%	GS 4 1/... 0.00%	RTL 2... 0.00%	BBBY 4... 0.00%	AGNC 2... 0.00%	PSEC 4... 0.00%	GS 4 1/... 0.00%	WMC1 2... 0.00%	F 6 5/8... 0.00%	GE 3.7... 0.00%	DHC 2... 0.00%	GE 4 1/... 0.00%	NATMUT... 0.00%	VTN 0.00%	GS 4 08... 0.00%	F 7 3/4... 0.00%	JBLU 0.00%	GS 2 1/... 0.00%	GE 5 12... 0.00%	GE 4 10... 0.00%	WMC1 2... 0.00%	CI09 2... 0.00%	GS 5 1/... 0.00%	ICMB 2... 0.00%	PSEC 4... 0.00%	ARR 2... 0.00%	CHMI 2... 0.00%
GS 4.3... 0.00%	GS 4.3... 0.00%	BFI 2... 0.00%	GE 4 1/... 0.00%	GS 5 08... 0.00%	KEY 7 3... 0.00%	GS 5 1/... 0.00%	PSEC 4... 0.00%	GE 3.6... 0.00%	GS 5 1/... 0.00%	GE 5 02... 0.00%	GE 4 1/... 0.00%	GE 3.6... 0.00%	GS 5 1/... 0.00%	GS 4.65... 0.00%	GS 4 1/... 0.00%	GE 3 1/... 0.00%	BYND 0.00%	GE 4.2... 0.00%	GE 4.15... 0.00%	GE 4.15... 0.00%	GE 5.1... 0.00%	GE 4.15... 0.00%	PSEC 2... 0.00%	HBI 2... 0.00%	PSEC 6... 0.00%	GS 4 1/... 0.00%	GE 4.3... 0.00%
GE 4.35... 0.00%	PSEC 2... 0.00%	PSEC 2... 0.00%	JEP1 2... 0.00%	GE 4.05... 0.00%	ICMB 2... 0.00%	GS 4.1... 0.00%	GS 4 1/... 0.00%	GE 5.3... 0.00%	GS 4 1/... 0.00%	GE 5 1/... 0.00%	GE 4.3... 0.00%	GE 4.35... 0.00%	PHOR 0.00%	GS 6 12... 0.00%	GE 4 1/... 0.00%	GS 5 1/... 0.00%	GS 4.05... 0.00%	GS 4 1/... 0.00%	GMKN 0.00%	IGSB 0.00%	GE 3.7... 0.00%	PTMN 2... 0.00%	GE 4.65... 0.00%	GS 4 1/... 0.00%	GE 4.2... 0.00%	GS 4 05... 0.00%	GS 4 3/... 0.00%
GE 5.45... 0.00%	GS 4 1/... 0.00%	GS 4 1/... 0.00%	GS 5 1/... 0.00%	GE 3 5/... 0.00%	GS 5 1/... 0.00%	GS 4 3/... 0.00%	GS 4 2... 0.00%	GE 4 06... 0.00%	GE 4.3... 0.00%	BWG 0.00%	GS 5.85... 0.00%	GE 5 03... 0.00%	GE 3 5/... 0.00%	CIM PRD 0.00%	VCSH 0.00%	GE 5 1/... 0.00%	GE 4 06... 0.00%	GE 4 1/... 0.00%	GE 4.05... 0.00%	GE 4 1/... 0.00%	GE 4.35... 0.00%	WMC1 2... 0.00%	HBI 2... 0.00%	BURL 0.00%	GE 4 07... 0.00%	PSEC 5... 0.00%	GS 4 3/... 0.00%
GE 5 1/... 0.00%	GS 5 1/... 0.00%	GE 4.15... 0.00%	GS 4 3/... 0.00%	AMD 0.00%	GE 3 1/... 0.00%	GS 5 1/... 0.00%	GE 4 06... 0.00%	TURN 2... 0.00%	GE 5 1/... 0.00%	GS 5 08... 0.00%	GS 4.35... 0.00%	WFC 6.1... 0.00%	GECCM -0.01%	GS 5 1/... 0.00%	GS 4 3/... 0.00%	GE 5 01... 0.00%	GS 4.3... 0.00%	GS 5 1/... 0.00%	GE 5 1/... 0.00%	GS 5 09... 0.00%	GS 5 3/... 0.00%	GS 4 3/... 0.00%	GS 5 3/... 0.00%	GS 5 1/... 0.00%	GE 4 07... 0.00%	GE 5 1/... 0.00%	PSEC 4... -0.01%
GS 4.3... -0.01%	TWO PRC -0.01%	GS 5 1/... -0.01%	GS 5 1/... -0.01%	WFC PRL -0.01%	GS 5 1/... -0.01%	GE 5.1... -0.01%	WFC PRZ -0.01%	GS 4 1/... -0.01%	GS 5 3/... -0.01%	NLY -0.01%	AAPL -0.01%	RC PRC -0.01%	GS 4 1/... -0.02%	GS 5.15... -0.02%	GE 5 1/... -0.02%	BFI -0.02%	ARR -0.02%	VCIF -0.02%	GAZP -0.02%	PSEC 3... -0.02%	HSBC 6... -0.02%	WFC 6 1... -0.02%	GS 5 09... -0.02%	AAIC PRB -0.04%	CHMI PRB -0.04%	GS 4 3/... -0.04%	EGS -0.05%
TRTX -0.06%	AGNC -0.06%	GS 5 3/... -0.06%	OTRKP -0.10%	VFC -0.11%	META -0.12%	WMC -0.14%	ICMB -0.19%	HBI -0.20%	CCAP -0.29%	NXDT PRA -0.38%																	



L & S Performance Comparison



L & S Performance by Financial Instrument Comparison



Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>Basic Materials</b>								
ALRS	ALROSA PJSC	Stocks	0.04%	2.59%	0.00%	-1,378.75	0.00	Yes
CHMF	SEVERSTAL PJSC	Stocks	0.00%	17.48%	0.00%	-60.09	0.00	Yes
GMKN	MMC NORILSK NICKEL PJSC	Stocks	0.04%	-3.43%	0.00%	-1,683.46	0.00	Yes
PHOR	PHOSAGRO PJSC	Stocks	0.01%	-11.66%	0.00%	656.32	0.00	Yes
POLY	POLYMETAL INTERNATIONAL PLC	Stocks	0.00%	10.32%	0.00%	-247.52	0.00	Yes
POLY	POLYMETAL INTERNATIONAL PLC	Stocks	0.01%	15.11%	0.00%	-224.83	0.00	Yes
SLV	ISHARES SILVER TRUST	ETFs	0.19%	6.03%	0.01%	-2,098.97	0.00	Yes
<b>Total Basic Materials</b>			<b>0.30%</b>	<b>3.82%</b>	<b>0.01%</b>	<b>-5,037.30</b>	<b>0.00</b>	
<b>Broad</b>								
BCV	BANCROFT FUND LTD	Stocks	0.23%	0.87%	0.00%	-10,535.09	0.00	Yes
BGB	BLACKSTONE STRATEGIC CREDIT	Stocks	0.14%	0.26%	0.00%	-3,651.17	0.00	Yes
BGH	BARINGS GL SH DUR HI YLD	Stocks	0.14%	3.64%	0.01%	-3,756.12	0.00	Yes
BOE	BLACKROCK ENHANCED GLOBAL DI	Stocks	0.26%	2.96%	0.01%	-4,336.53	0.00	Yes
BRW	SABA CAPITAL INCOME & OPPORT	Stocks	0.95%	1.22%	0.01%	-17,611.07	0.00	Yes
BWG	BRANDYWINEGLOBAL GLOBAL INCO	Stocks	0.99%	-0.40%	0.00%	-45,188.81	0.00	Yes
DEX	DELAWARE ENHANCED GLOBAL DIV	Stocks	0.18%	-0.28%	0.00%	-7,918.27	0.00	Yes
DNIF	DIVIDEND AND INCOME FUND	Stocks	2.72%	5.28%	0.15%	34,714.01	0.00	Yes
EDD	MORGAN STANLEY EMERGING MARK	Stocks	0.13%	-0.22%	0.00%	-6,749.87	0.00	Yes
EQS	EQUUS TOTAL RETURN INC	Stocks	1.29%	-3.37%	-0.05%	47,229.10	0.00	Yes
FGB	FIRST TRUST SPECIALTY FIN	Stocks	0.00%	14.64%	0.00%	-4.54	0.00	Yes
FTHY	FIRST TRUST HIGH YLD OPPORT	Stocks	1.83%	2.67%	0.05%	-57,197.46	0.00	Yes

## Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
FUND	SPROTT FOCUS TRUST INC	Stocks	0.85%	9.70%	0.08%	-243.51	0.00	Yes
GDO	WESTERN ASSET GL CORP DEF OP	Stocks	0.09%	2.58%	0.00%	-5,176.59	0.00	Yes
GNMA	ISHARES GNMA BOND ETF	ETFs	0.48%	0.55%	0.00%	-11,343.59	0.00	Yes
HYB	NEW AMERICA HIGH INCOME FUND	Stocks	0.04%	4.27%	0.00%	-1,481.61	0.00	Yes
IGBH	ISHARES INTEREST RATE HEDGED	ETFs	0.20%	0.36%	0.00%	-3,021.15	0.00	Yes
IGHG	PROSHARES IG HEDGED	ETFs	0.79%	0.82%	0.01%	-9,517.95	0.00	Yes
IGSB	ISHARES 1-5Y INV GRADE CORP	ETFs	0.38%	-0.40%	0.00%	-5,527.13	0.00	Yes
JEMD	NUVEEN EMERGING MARKETS DEBT	Stocks	0.16%	1.83%	0.00%	-2,173.07	0.00	Yes
JEPI	JPMORGAN EQUITY PREMIUM INCO	ETFs	0.86%	4.54%	0.04%	-8,192.05	0.00	Yes
MIN	MFS INTERMEDIATE INC TRUST	Stocks	0.06%	2.23%	0.00%	-2,010.23	0.00	Yes
NFJ	VIRTUS DVD INTRST & PRM STR	Stocks	0.00%	0.00%	0.00%	-50.42	0.00	Yes
NHS	NEUBERGER BERMAN HIGH YIELD	Stocks	0.01%	6.81%	0.00%	-394.09	0.00	Yes
NMAI	NUVEEN MULTI-ASSET INCOME	Stocks	1.24%	5.60%	0.07%	-59,380.82	0.00	Yes
NXDT PRA	NEXPOINT STRATEGIC OPPORTUNITIES F...	Stocks	2.35%	-15.13%	-0.38%	-122,433.44	0.00	Yes
PIM	PUTNAM MASTER INTER INC TST	Stocks	0.63%	3.10%	0.02%	-14,143.80	0.00	Yes
QAI	IQ HEDGE MULTI-STRAT TRACKER	ETFs	0.20%	0.32%	0.00%	-3,622.91	0.00	Yes
SCD	LMP CAPITAL AND INCOME FUND	Stocks	0.09%	9.06%	0.01%	-1,375.81	0.00	Yes
SPE	SPECIAL OPPORTUNITIES FUND	Stocks	1.84%	5.14%	0.09%	-55,323.28	0.00	Yes
SRLN	SPDR BLACKSTONE SENIOR LOAN	ETFs	0.97%	-0.03%	0.00%	-14,064.95	0.00	Yes
SVVC	FIRSTHAND TECHNOLOGY VALUE	Stocks	0.41%	4.00%	0.02%	-162,763.75	0.00	Yes
VCIF	VERTICAL CAPITAL INCOME	Stocks	0.33%	-5.36%	-0.02%	-7,734.24	0.00	Yes
VCSH	VANGUARD S/T CORP BOND ETF	ETFs	0.91%	-0.29%	0.00%	-13,307.70	0.00	Yes
VTN	INVESCO TR FOR INVEST GRD NY	Stocks	0.02%	-1.03%	0.00%	-1,071.59	0.00	Yes
WIW	WESTERN ASSET INFL-LINK OPPS	Stocks	1.06%	0.77%	0.01%	-47,999.94	0.00	Yes
YYY	AMPLIFY HIGH INCOME ETF	ETFs	0.03%	2.28%	0.00%	-1,591.01	0.00	Yes
<b>Total Broad</b>			<b>22.86%</b>	<b>0.51%</b>	<b>0.13%</b>	<b>-628,950.47</b>	<b>0.00</b>	
<b>Consumer Cyclical</b>								
BBBY 4.915 08/01/34	BBBY 4.915 08/01/34	Bonds	0.00%	-22.03%	0.00%	-435.93	0.00	Yes
BFI	BURGERFI INTERNATIONAL INC	Stocks	0.04%	-33.97%	-0.02%	-2,114.63	-4.89	Yes
BNED	BARNES & NOBLE EDUCATION INC	Stocks	0.16%	38.24%	0.05%	-438.79	-348.94	Yes
BURL	BURLINGTON STORES INC	Stocks	0.10%	-3.18%	0.00%	0.00	49.08	No
DLA	DELTA APPAREL INC	Stocks	0.17%	1.13%	0.00%	-6,223.97	0.00	Yes
DLTH	DULUTH HOLDINGS INC - CL B	Stocks	0.02%	6.23%	0.00%	0.00	120.86	No
F 6 5/8 02/15/28	F 6 5/8 02/15/28	Bonds	0.01%	-1.39%	0.00%	-212.43	0.00	Yes
F 7 1/2 08/01/26	F 7 1/2 08/01/26	Bonds	0.00%	-0.80%	0.00%	-89.30	0.00	Yes
F 7 1/8 11/15/25	F 7 1/8 11/15/25	Bonds	0.00%	-0.42%	0.00%	-90.09	0.00	Yes
F 7 3/4 06/15/43	F 7 3/4 06/15/43	Bonds	0.01%	-2.85%	0.00%	-323.23	0.00	Yes
F 8.9 01/15/32	F 8.9 01/15/32	Bonds	0.26%	2.18%	0.01%	-8,386.60	0.00	Yes
F 9.95 02/15/32	F 9.95 02/15/32	Bonds	0.01%	-0.29%	0.00%	-101.45	0.00	Yes
HBI	HANESBRANDS INC.	Stocks	1.12%	-16.93%	-0.20%	-78,576.90	0.00	Yes
HOFT	HOOKER FURNISHINGS CORP	Stocks	1.71%	6.49%	0.11%	-70,859.18	0.00	Yes
PARA 6 7/8 04/30/36	PARA 6 7/8 04/30/36	Bonds	0.00%	-3.00%	0.00%	-96.36	0.00	Yes
PIKK	PIK GROUP PJSC	Stocks	0.00%	5.55%	0.00%	137.27	0.00	Yes
VFC	VF CORP	Stocks	0.38%	-30.29%	-0.11%	-15,686.53	0.00	Yes
WEBR	WEBER INC - CLASS A	Stocks	0.05%	4.80%	0.00%	0.00	531.11	No
<b>Total Consumer Cyclical</b>			<b>3.94%</b>	<b>-4.50%</b>	<b>-0.15%</b>	<b>-183,498.12</b>	<b>347.22</b>	

Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>Consumer Non-Cyc</b>								
AGRO	ROS AGRO PLC- GDR REG S	Stocks	0.00%	0.00%	0.00%	-2,308.07	0.00	Yes
BYND	BEYOND MEAT INC	Stocks	0.02%	0.36%	0.00%	-530.27	-1,609.29	Yes
GE 3 1/2 02/15/29	GE 3 1/2 02/15/29	Bonds	0.02%	-2.53%	0.00%	-133.50	0.00	Yes
GE 3 1/2 09/15/29	GE 3 1/2 09/15/29	Bonds	0.08%	-5.14%	0.00%	-1,030.81	0.00	Yes
GE 3 5/8 05/01/30	GE 3 5/8 05/01/30	Bonds	0.07%	-3.00%	0.00%	-333.90	0.00	Yes
GE 3 5/8 09/15/32	GE 3 5/8 09/15/32	Bonds	0.03%	-5.01%	0.00%	-883.40	0.00	Yes
GE 3.6 08/15/32 TGD8	GE 3.6 08/15/32	Bonds	0.01%	-5.80%	0.00%	-222.56	0.00	Yes
GE 3.6 12/15/32	GE 3.6 12/15/32	Bonds	0.02%	-2.33%	0.00%	-339.63	0.00	Yes
GE 3.7 01/15/33	GE 3.7 01/15/33	Bonds	0.01%	-2.52%	0.00%	-235.82	0.00	Yes
GE 3.7 04/15/30	GE 3.7 04/15/30	Bonds	0.08%	-1.74%	0.00%	-554.20	0.00	Yes
GE 4 04/15/29	GE 4 04/15/29	Bonds	0.01%	-1.48%	0.00%	-133.23	0.00	Yes
GE 4 06/15/32	GE 4 06/15/32	Bonds	0.07%	-3.27%	0.00%	-2,257.82	0.00	Yes
GE 4 06/15/32 TJF0	GE 4 06/15/32	Bonds	0.10%	-4.32%	0.00%	-3,317.81	0.00	Yes
GE 4 06/15/32 TKS0	GE 4 06/15/32	Bonds	0.11%	-1.65%	0.00%	-3,508.70	0.00	Yes
GE 4 07/15/32	GE 4 07/15/32	Bonds	0.16%	-2.00%	0.00%	-5,002.81	0.00	Yes
GE 4 07/15/32 TKV3	GE 4 07/15/32	Bonds	0.33%	-2.12%	-0.01%	-4,092.39	0.00	Yes
GE 4 1/4 02/15/34	GE 4 1/4 02/15/34	Bonds	0.14%	-1.71%	0.00%	-4,956.13	0.00	Yes
GE 4 1/4 03/15/30	GE 4 1/4 03/15/30	Bonds	0.05%	-5.32%	0.00%	-1,585.71	0.00	Yes
GE 4 1/4 03/15/34	GE 4 1/4 03/15/34	Bonds	0.01%	-6.53%	0.00%	-53.00	0.00	Yes
GE 4 1/4 09/15/28 TJS2	GE 4 1/4 09/15/28	Bonds	0.02%	-5.38%	0.00%	-225.43	0.00	Yes
GE 4 1/4 12/15/29	GE 4 1/4 12/15/29	Bonds	0.02%	-0.87%	0.00%	-562.48	0.00	Yes
GE 4 1/8 04/15/30	GE 4 1/8 04/15/30	Bonds	0.01%	-2.47%	0.00%	-292.94	0.00	Yes
GE 4 10/15/27	GE 4 10/15/27	Bonds	0.01%	-3.65%	0.00%	-40.95	0.00	Yes
GE 4.05 05/15/32	GE 4.05 05/15/32	Bonds	0.09%	-3.22%	0.00%	-2,185.30	0.00	Yes
GE 4.05 06/15/32	GE 4.05 06/15/32	Bonds	0.05%	-1.84%	0.00%	-1,101.95	0.00	Yes
GE 4.15 04/15/31	GE 4.15 04/15/31	Bonds	0.07%	-0.92%	0.00%	-547.05	0.00	Yes
GE 4.15 05/15/32	GE 4.15 05/15/32	Bonds	0.08%	-4.23%	0.00%	-2,562.85	0.00	Yes
GE 4.15 11/15/30	GE 4.15 11/15/30	Bonds	0.03%	-2.14%	0.00%	-843.92	0.00	Yes
GE 4.15 11/15/32	GE 4.15 11/15/32	Bonds	0.02%	-3.11%	0.00%	-410.20	0.00	Yes
GE 4.2 04/15/32	GE 4.2 04/15/32	Bonds	0.04%	-3.61%	0.00%	-1,502.88	0.00	Yes
GE 4.2 06/15/32	GE 4.2 06/15/32	Bonds	0.06%	-1.00%	0.00%	-1,533.44	0.00	Yes
GE 4.3 01/15/31	GE 4.3 01/15/31	Bonds	0.02%	-3.49%	0.00%	-249.60	0.00	Yes
GE 4.3 02/15/32	GE 4.3 02/15/32	Bonds	0.05%	-3.75%	0.00%	-1,751.52	0.00	Yes
GE 4.3 04/15/32	GE 4.3 04/15/32	Bonds	0.02%	-4.73%	0.00%	-566.61	0.00	Yes
GE 4.35 02/15/32	GE 4.35 02/15/32	Bonds	0.03%	-2.77%	0.00%	-1,015.04	0.00	Yes
GE 4.35 02/15/32 TETS	GE 4.35 02/15/32	Bonds	0.19%	-1.70%	0.00%	-4,680.27	0.00	Yes
GE 4.35 03/15/32	GE 4.35 03/15/32	Bonds	0.06%	-1.96%	0.00%	-1,904.09	0.00	Yes
GE 4.65 02/15/33	GE 4.65 02/15/33	Bonds	0.06%	-2.47%	0.00%	-2,047.34	0.00	Yes
GE 5 01/15/29	GE 5 01/15/29	Bonds	0.13%	-3.77%	-0.01%	-3,694.28	0.00	Yes
GE 5 02/15/27	GE 5 02/15/27	Bonds	0.02%	-2.04%	0.00%	-302.13	0.00	Yes
GE 5 03/15/29	GE 5 03/15/29	Bonds	0.01%	-0.78%	0.00%	-196.35	0.00	Yes
GE 5 03/15/29 TBP6	GE 5 03/15/29	Bonds	0.06%	-3.83%	0.00%	-1,022.65	0.00	Yes
GE 5 05/15/30	GE 5 05/15/30	Bonds	0.06%	-0.83%	0.00%	0.00	-750.46	No
GE 5 1/2 04/15/36	GE 5 1/2 04/15/36	Bonds	0.22%	-2.52%	-0.01%	-6,702.77	0.00	Yes
GE 5 1/4 03/15/32	GE 5 1/4 03/15/32	Bonds	0.15%	-3.65%	0.00%	-2,630.37	-3,751.58	Yes

Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GE 5 1/4 03/15/32 TBS0	GE 5 1/4 03/15/32	Bonds	0.10%	-2.26%	0.00%	0.00	-2,449.80	No
GE 5 1/4 04/15/34	GE 5 1/4 04/15/34	Bonds	0.14%	-5.40%	-0.01%	-4,869.42	-659.43	Yes
GE 5 1/4 05/15/34	GE 5 1/4 05/15/34	Bonds	0.09%	-3.85%	0.00%	-2,971.30	0.00	Yes
GE 5 1/4 06/15/34 TCE0	GE 5 1/4 06/15/34	Bonds	0.12%	-5.71%	-0.01%	-4,101.68	0.00	Yes
GE 5 1/4 06/15/34 TCM2	GE 5 1/4 06/15/34	Bonds	0.04%	-2.68%	0.00%	-310.60	0.00	Yes
GE 5 1/4 06/15/36	GE 5 1/4 06/15/36	Bonds	0.33%	-4.93%	-0.02%	-10,587.83	0.00	Yes
GE 5 1/4 07/15/34 TCP5	GE 5 1/4 07/15/34	Bonds	0.02%	-4.31%	0.01%	-75.98	-6,335.22	Yes
GE 5 12/15/27	GE 5 12/15/27	Bonds	0.02%	-1.51%	0.00%	-269.04	0.00	Yes
GE 5.05 02/15/29	GE 5.05 02/15/29	Bonds	0.01%	0.43%	0.00%	-188.63	0.00	Yes
GE 5.1 03/15/29	GE 5.1 03/15/29	Bonds	0.03%	-2.13%	0.00%	0.00	-792.76	No
GE 5.1 06/15/32	GE 5.1 06/15/32	Bonds	0.29%	-3.82%	-0.01%	-9,227.56	0.00	Yes
GE 5.3 06/15/36	GE 5.3 06/15/36	Bonds	0.13%	-0.76%	0.00%	-3,498.12	0.00	Yes
GE 5.45 04/15/36	GE 5.45 04/15/36	Bonds	0.03%	-5.04%	0.00%	-1,081.48	0.00	Yes
MGNT	MAGNIT PJSC	Stocks	0.00%	8.49%	0.00%	128.64	0.00	Yes
<b>Total Consumer Non-Cyc Energy</b>			<b>4.21%</b>	<b>-2.74%</b>	<b>-0.12%</b>	<b>-107,105.15</b>	<b>-16,348.53</b>	
GAZP	GAZPROM PJSC	Stocks	0.06%	-25.00%	-0.02%	-578.82	0.00	Yes
LKOH	LUKOIL PJSC	Stocks	0.01%	17.09%	0.00%	-236.01	0.00	Yes
SNGS	SURGUTNEFEGAS PJSC	Stocks	0.00%	13.80%	0.00%	-211.61	0.00	Yes
TATN	TATNEFT PJSC	Stocks	0.00%	3.07%	0.00%	-154.08	0.00	Yes
<b>Total Energy Financials</b>			<b>0.07%</b>	<b>-21.29%</b>	<b>-0.02%</b>	<b>-1,180.52</b>	<b>0.00</b>	
AAIC	ARLINGTON ASSET INVESTMENT-A	Stocks	1.70%	10.03%	0.17%	-51,140.89	0.00	Yes
AAIC PRB	ARLINGTON ASSET INVT CORP PERP PFD	Stocks	0.47%	-7.01%	-0.04%	-2,361.44	0.00	Yes
AAIC PRC	ARLINGTON ASSET INVEST	Stocks	0.20%	6.90%	0.01%	7,298.47	0.00	Yes
AFKS	SISTEMA PJSC	Stocks	0.02%	13.18%	0.00%	-534.77	0.00	Yes
AON 8.205 01/01/27 9AK9	AON 8.205 01/01/27	Bonds	0.04%	-0.12%	0.00%	-1,060.57	0.00	Yes
CCAP	CRESCENT CAPITAL BDC INC	Stocks	2.29%	-11.34%	-0.29%	-71,149.20	0.00	Yes
CION	CION INVESTMENT CORP	Stocks	1.12%	7.71%	0.09%	-5,267.76	0.00	Yes
CMA 7 7/8 09/15/26	CMA 7 7/8 09/15/26	Bonds	0.04%	0.22%	0.00%	-1,111.38	0.00	Yes
FCRD	FIRST EAGLE ALTERNATIVE CAPI	Stocks	2.19%	37.54%	0.64%	43,152.47	0.00	Yes
FSK	FS KKR CAPITAL CORP	Stocks	2.26%	9.59%	0.22%	-31,650.71	0.00	Yes
FSK 4 1/8 02/01/25	FSK 4 1/8 02/01/25	Bonds	0.01%	-0.94%	0.00%	106.54	0.00	Yes
FSK 4 5/8 07/15/24	FSK 4 5/8 07/15/24	Bonds	0.01%	-1.41%	0.00%	118.45	0.00	Yes
FYBR 8 1/2 11/15/31	FYBR 8 1/2 11/15/31	Bonds	0.00%	2.42%	0.00%	-50.92	0.00	Yes
GECCM	GREAT ELM CAPITAL CORP	Stocks	0.24%	-2.08%	-0.01%	7,686.91	0.00	Yes
GS 2 1/4 09/30/31	GS 2 1/4 09/30/31	Bonds	0.01%	-3.69%	0.00%	-79.75	0.00	Yes
GS 4 05/15/33	GS 4 05/15/33	Bonds	0.04%	-4.23%	0.00%	-1,073.90	0.00	Yes
GS 4 08/15/34	GS 4 08/15/34	Bonds	0.01%	-3.27%	0.00%	-275.80	0.00	Yes
GS 4 1/2 01/15/37	GS 4 1/2 01/15/37	Bonds	0.20%	-4.92%	-0.01%	-7,469.26	0.00	Yes
GS 4 1/2 03/15/39	GS 4 1/2 03/15/39	Bonds	0.01%	-0.72%	0.00%	-595.62	0.00	Yes
GS 4 1/2 03/15/39 CFU0	GS 4 1/2 03/15/39	Bonds	0.02%	-2.68%	0.00%	-928.11	0.00	Yes
GS 4 1/2 08/15/33	GS 4 1/2 08/15/33	Bonds	0.02%	-5.85%	0.00%	-400.44	0.00	Yes
GS 4 1/4 02/15/36	GS 4 1/4 02/15/36	Bonds	0.02%	-7.20%	0.00%	-874.81	0.00	Yes
GS 4 1/4 02/15/38	GS 4 1/4 02/15/38	Bonds	0.02%	-7.91%	0.00%	-904.17	0.00	Yes
GS 4 1/4 02/15/38 CBJ9	GS 4 1/4 02/15/38	Bonds	0.01%	-6.79%	0.00%	-601.50	0.00	Yes

Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GS 4 1/4 02/15/38 CBM2	GS 4 1/4 02/15/38	Bonds	0.02%	0.15%	0.00%	-683.77	0.00	Yes
GS 4 1/4 03/15/36	GS 4 1/4 03/15/36	Bonds	0.02%	-3.59%	0.00%	-822.33	0.00	Yes
GS 4 1/4 04/15/33	GS 4 1/4 04/15/33	Bonds	0.01%	-1.06%	0.00%	-432.62	0.00	Yes
GS 4 1/4 05/15/34	GS 4 1/4 05/15/34	Bonds	0.06%	0.81%	0.00%	-1,113.63	0.00	Yes
GS 4 1/4 05/15/35	GS 4 1/4 05/15/35	Bonds	0.03%	-4.73%	0.00%	-1,450.30	0.00	Yes
GS 4 1/4 12/15/34	GS 4 1/4 12/15/34	Bonds	0.26%	-5.69%	-0.02%	-10,038.02	0.00	Yes
GS 4 1/4 12/15/37	GS 4 1/4 12/15/37	Bonds	0.02%	-4.89%	0.00%	-879.71	0.00	Yes
GS 4 3/4 04/29/32	GS 4 3/4 04/29/32	Bonds	0.05%	-8.50%	-0.01%	-571.16	0.00	Yes
GS 4 3/4 08/15/33	GS 4 3/4 08/15/33	Bonds	0.17%	-3.54%	-0.01%	-5,357.28	0.00	Yes
GS 4 3/4 08/15/33 CDS7	GS 4 3/4 08/15/33	Bonds	0.07%	-5.43%	0.00%	-2,290.19	0.00	Yes
GS 4 3/4 08/15/33 EF46	GS 4 3/4 08/15/33	Bonds	0.02%	-7.95%	0.00%	-718.97	0.00	Yes
GS 4 3/4 08/15/35	GS 4 3/4 08/15/35	Bonds	0.03%	-10.38%	0.00%	-1,207.04	0.00	Yes
GS 4 3/4 09/15/37	GS 4 3/4 09/15/37	Bonds	0.67%	-6.40%	-0.04%	-28,174.77	0.00	Yes
GS 4 3/4 12/15/38	GS 4 3/4 12/15/38	Bonds	0.06%	-2.69%	0.00%	-2,067.90	0.00	Yes
GS 4.05 03/15/32	GS 4.05 03/15/32	Bonds	0.03%	-4.33%	0.00%	-878.68	0.00	Yes
GS 4.1 07/15/34	GS 4.1 07/15/34	Bonds	0.01%	-6.80%	0.00%	-152.39	0.00	Yes
GS 4.15 05/15/38	GS 4.15 05/15/38	Bonds	0.05%	3.23%	0.00%	-1,835.81	0.00	Yes
GS 4.2 01/15/38	GS 4.2 01/15/38	Bonds	0.05%	-3.76%	0.00%	-1,810.76	0.00	Yes
GS 4.3 02/15/38	GS 4.3 02/15/38	Bonds	0.07%	-11.34%	-0.01%	-2,747.47	0.00	Yes
GS 4.3 05/15/36	GS 4.3 05/15/36	Bonds	0.01%	-2.36%	0.00%	-420.61	0.00	Yes
GS 4.3 12/15/32	GS 4.3 12/15/32	Bonds	0.08%	-6.58%	-0.01%	-2,508.59	0.00	Yes
GS 4.3 12/15/37	GS 4.3 12/15/37	Bonds	0.05%	-0.49%	0.00%	-2,112.51	0.00	Yes
GS 4.35 02/15/34	GS 4.35 02/15/34	Bonds	0.10%	-4.73%	0.00%	-3,730.84	0.00	Yes
GS 4.65 12/15/33	GS 4.65 12/15/33	Bonds	0.01%	-3.67%	0.00%	-581.98	0.00	Yes
GS 5 08/15/33	GS 5 08/15/33	Bonds	0.01%	-4.69%	0.00%	-215.51	0.00	Yes
GS 5 08/15/37	GS 5 08/15/37	Bonds	0.23%	-1.93%	0.00%	-8,626.15	0.00	Yes
GS 5 09/15/25	GS 5 09/15/25	Bonds	0.00%	0.86%	0.00%	-57.18	0.00	Yes
GS 5 09/15/38	GS 5 09/15/38	Bonds	0.07%	-8.11%	-0.01%	-2,617.14	0.00	Yes
GS 5 09/15/38 CEE7	GS 5 09/15/38	Bonds	0.21%	-10.24%	-0.02%	-9,177.64	-265.54	Yes
GS 5 1/2 02/15/35	GS 5 1/2 02/15/35	Bonds	0.09%	-3.91%	0.00%	-3,359.33	0.00	Yes
GS 5 1/2 03/15/32	GS 5 1/2 03/15/32	Bonds	0.06%	-2.96%	0.00%	-872.40	0.00	Yes
GS 5 1/2 03/15/32 EN21	GS 5 1/2 03/15/32	Bonds	0.01%	-5.38%	0.00%	-279.27	0.00	Yes
GS 5 1/2 03/15/34	GS 5 1/2 03/15/34	Bonds	0.12%	-4.02%	-0.01%	-3,638.25	0.00	Yes
GS 5 1/2 03/15/39	GS 5 1/2 03/15/39	Bonds	0.07%	-1.62%	0.00%	-1,086.32	0.00	Yes
GS 5 1/2 04/15/32	GS 5 1/2 04/15/32	Bonds	0.15%	-6.42%	-0.01%	-4,007.24	0.00	Yes
GS 5 1/2 05/15/37	GS 5 1/2 05/15/37	Bonds	1.54%	-0.45%	-0.01%	-55,947.50	-258.98	Yes
GS 5 1/2 05/15/37 EP86	GS 5 1/2 05/15/37	Bonds	1.29%	-0.70%	-0.01%	-39,066.59	0.00	Yes
GS 5 1/2 06/15/33	GS 5 1/2 06/15/33	Bonds	0.03%	-1.58%	0.00%	-1,107.38	0.00	Yes
GS 5 1/2 06/15/35	GS 5 1/2 06/15/35	Bonds	0.09%	-4.44%	0.00%	-2,837.00	0.00	Yes
GS 5 1/2 09/15/36	GS 5 1/2 09/15/36	Bonds	0.38%	-0.13%	0.00%	-12,933.30	0.00	Yes
GS 5 1/2 11/15/37	GS 5 1/2 11/15/37	Bonds	1.03%	3.41%	0.03%	-32,316.56	0.00	Yes
GS 5 1/2 12/15/37	GS 5 1/2 12/15/37	Bonds	0.13%	-4.08%	-0.01%	-5,226.15	0.00	Yes
GS 5 1/4 06/15/33	GS 5 1/4 06/15/33	Bonds	0.10%	-0.28%	0.00%	-2,671.56	0.00	Yes
GS 5 1/4 11/15/33	GS 5 1/4 11/15/33	Bonds	0.03%	-5.48%	0.00%	-510.93	0.00	Yes
GS 5 3/4 02/15/37	GS 5 3/4 02/15/37	Bonds	0.82%	-7.67%	-0.06%	-32,741.82	0.00	Yes
GS 5 3/4 02/15/38	GS 5 3/4 02/15/38	Bonds	0.22%	-2.78%	-0.01%	-8,780.08	0.00	Yes

## Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GS 5 3/4 05/15/36	GS 5 3/4 05/15/36	Bonds	0.61%	-1.78%	-0.01%	-23,054.07	0.00	Yes
GS 5 3/4 05/15/39	GS 5 3/4 05/15/39	Bonds	0.10%	-6.01%	-0.01%	-3,916.17	0.00	Yes
GS 5 3/4 06/15/40	GS 5 3/4 06/15/40	Bonds	0.06%	0.19%	0.00%	-2,577.43	0.00	Yes
GS 5 3/4 11/15/31	GS 5 3/4 11/15/31	Bonds	0.04%	1.78%	0.00%	-1,083.89	0.00	Yes
GS 5.15 07/15/38	GS 5.15 07/15/38	Bonds	0.51%	-3.06%	-0.02%	-19,971.91	0.00	Yes
GS 5.35 02/15/32	GS 5.35 02/15/32	Bonds	0.01%	0.11%	0.00%	-223.61	0.00	Yes
GS 5.85 06/15/32	GS 5.85 06/15/32	Bonds	0.12%	-1.75%	0.00%	0.00	-3,714.41	No
GS 6 12/15/33	GS 6 12/15/33	Bonds	0.01%	-12.69%	0.00%	-99.99	0.00	Yes
HSBC 6 1/2 09/15/37	HSBC 6 1/2 09/15/37	Bonds	0.31%	-5.94%	-0.02%	-14,805.38	0.00	Yes
ICMB	INVESTCORP CREDIT MANAGEMENT	Stocks	3.43%	-5.81%	-0.19%	-132,694.31	0.00	Yes
KEY 7 3/4 07/15/29	KEY 7 3/4 07/15/29	Bonds	0.00%	-7.75%	0.00%	-59.59	0.00	Yes
LRFC	LOGAN RIDGE FINANCE CORP	Stocks	4.98%	0.67%	0.03%	286,299.87	0.00	Yes
MOEX	MOSCOW EXCHANGE MICEX-RTS PJ	Stocks	0.00%	2.05%	0.00%	-89.43	0.00	Yes
NATMUT 9 3/8 08/15/39 WAD2	NATMUT 9 3/8 08/15/39	Bonds	0.01%	-3.92%	0.00%	-204.55	0.00	Yes
OFS	OFS CAPITAL CORP	Stocks	0.58%	19.36%	0.10%	-13,887.87	0.00	Yes
PNNT	PENNANTPARK INVESTMENT CORP	Stocks	0.81%	5.39%	0.04%	-12,116.64	0.00	Yes
PSEC	PROSPECT CAPITAL CORP	Stocks	1.10%	11.44%	0.12%	-11,530.83	0.00	Yes
PSEC 3.437 10/15/28	PSEC 3.437 10/15/28	Bonds	0.51%	-3.71%	-0.02%	-19,271.93	0.00	Yes
PSEC 4 1/2 01/15/31 GAR1	PSEC 4 1/2 01/15/31	Bonds	0.01%	-2.11%	0.00%	-159.80	0.00	Yes
PSEC 4 1/4 08/15/29	PSEC 4 1/4 08/15/29	Bonds	0.09%	-7.87%	-0.01%	-2,737.51	0.00	Yes
PSEC 4 1/4 09/15/29	PSEC 4 1/4 09/15/29	Bonds	0.03%	-1.47%	0.00%	-772.32	0.00	Yes
PSEC 4 1/4 10/15/29	PSEC 4 1/4 10/15/29	Bonds	0.02%	-1.41%	0.00%	-410.36	0.00	Yes
PSEC 5 1/2 01/15/43 YCB5	PSEC 5 1/2 01/15/43	Bonds	0.02%	-15.05%	0.00%	-807.60	0.00	Yes
PSEC 6 1/4 05/15/43 YEAS	PSEC 6 1/4 05/15/43	Bonds	0.01%	-5.09%	0.00%	-369.26	0.00	Yes
PTMN	PORTMAN RIDGE FINANCE CORP	Stocks	2.01%	4.69%	0.09%	4,625.99	0.00	Yes
SBER	SBERBANK OF RUSSIA PJSC	Stocks	0.00%	6.87%	0.00%	-208.47	0.00	Yes
SLVO	X-LINKS SLVR SHRS COVRD CALL	ETFs	0.22%	6.75%	0.01%	-5,371.59	-25.55	Yes
SLVO	X-LINKS SLVR SHRS COVRD CALL	ETFs	0.22%	0.00%	0.00%	0.00	0.00	No
TURN	180 DEGREE CAPITAL CORP	Stocks	1.23%	0.00%	0.00%	-35,375.86	0.00	Yes
TURN 221216C00007500	TURN 16DEC22 7.5 C	Options	0.00%	-99.75%	0.00%	-78.36	0.00	Yes
VTBR	VTB BANK PJSC	Stocks	0.00%	0.49%	0.00%	-253.75	0.00	Yes
WFC 4.1 06/03/26	WFC 4.1 06/03/26	Bonds	0.10%	0.98%	0.00%	-1,170.38	0.00	Yes
WFC 6 1/2 12/01/28	WFC 6 1/2 12/01/28	Bonds	0.21%	0.27%	0.00%	-5,250.22	0.00	Yes
WFC 6 1/8 01/09/28	WFC 6 1/8 01/09/28	Bonds	0.72%	-2.53%	-0.02%	-9,741.33	0.00	Yes
WFC 6.18 02/15/36	WFC 6.18 02/15/36	Bonds	0.12%	-4.29%	0.00%	-2,735.97	0.00	Yes
WFC PRL	WELLS FARGO 7.5% NON CUM PERP CONV...	Stocks	0.59%	-1.72%	-0.01%	-23,796.90	0.00	Yes
WFC PRZ	WELLS FARGO & COMPANY	Stocks	0.21%	-5.21%	-0.01%	-10,045.92	0.00	Yes
<b>Total Financials</b>			<b>38.40%</b>	<b>1.60%</b>	<b>0.62%</b>	<b>-483,778.14</b>	<b>-4,264.48</b>	
<b>Healthcare</b>								
OTRKP	ONTRAK INC	Stocks	0.22%	-34.33%	-0.10%	-277,596.01	0.00	Yes
<b>Total Healthcare</b>			<b>0.22%</b>	<b>-34.33%</b>	<b>-0.10%</b>	<b>-277,596.01</b>	<b>0.00</b>	
<b>Industrial</b>								
F 9.3 03/01/30	F 9.3 03/01/30	Bonds	0.17%	4.02%	0.01%	-1,335.39	0.00	Yes
JBLU	JETBLUE AIRWAYS CORP	Stocks	0.01%	-4.09%	0.00%	0.00	-18.05	No
<b>Total Industrial</b>			<b>0.17%</b>	<b>3.76%</b>	<b>0.01%</b>	<b>-1,335.39</b>	<b>-18.05</b>	
<b>Real Estate</b>								

## Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
ACPIQ	ANTHRACITE CAPITAL INC	Stocks	0.00%	0.00%	0.00%	-40,081.83	0.00	Yes
ACR	ACRES COMMERCIAL REALTY CORP	Stocks	2.06%	19.53%	0.39%	-47,916.36	0.00	Yes
AGNC	AGNC INVESTMENT CORP	Stocks	0.39%	-13.80%	-0.06%	-25,690.13	0.00	Yes
AHT	ASHFORD HOSPITALITY TRUST	Stocks	0.00%	-15.44%	0.00%	-1.88	0.00	Yes
AJX	GREAT AJAX CORP	Stocks	0.93%	4.24%	0.04%	-23,722.20	0.00	Yes
ARR	ARMOUR RESIDENTIAL REIT INC	Stocks	0.47%	-4.49%	-0.02%	-33,612.24	0.00	Yes
CHMI	CHERRY HILL MORTGAGE INVESTM	Stocks	0.35%	2.72%	0.01%	-12,821.06	-1,697.09	Yes
CHMI PRB	CHERRY HILL MTG INV CORP	Stocks	0.28%	-13.26%	-0.04%	-2,818.97	0.00	Yes
CIM PRA	CIM 8 12/31/49 PFD	Stocks	0.03%	4.52%	0.00%	-926.50	0.00	Yes
CIM PRC	CHIMERA INVESTMENT CORP	Stocks	0.04%	-0.09%	0.00%	-1,963.72	0.00	Yes
CIM PRD	CHIMERA INVESTMENT CORP	Stocks	0.19%	-1.17%	0.00%	-6,706.33	0.00	Yes
CMCT	CREATIVE MEDIA & COMMUNITY T	Stocks	0.63%	0.01%	0.00%	-13,560.12	0.00	Yes
CVHL	CV HOLDINGS INC	Stocks	0.00%	87.50%	0.00%	-9.99	0.00	Yes
DHC	DIVERSIFIED HEALTHCARE TRUST	Stocks	0.24%	12.26%	0.03%	-22,972.20	0.00	Yes
FSP	FRANKLIN STREET PROPERTIES C	Stocks	1.34%	3.72%	0.05%	-88,673.64	0.00	Yes
GPMT	GRANITE POINT MORTGAGE TRUST	Stocks	3.64%	0.26%	0.06%	-259,634.43	0.00	Yes
HPT 4.95 10/01/29	SVC 4.95 10/01/29	Bonds	0.02%	3.95%	0.00%	-913.68	0.00	Yes
IVR	INVESCO MORTGAGE CAPITAL	Stocks	0.06%	-0.86%	0.00%	-1,471.09	0.00	Yes
LFT	LUMENT FINANCE TRUST INC	Stocks	0.23%	1.27%	0.00%	-7,206.59	0.00	Yes
MITT PRA	AG MORTGAGE INVEST TR	Stocks	0.00%	10.44%	0.00%	-186.56	0.00	Yes
NLY	ANNALY CAPITAL MANAGEMENT IN	Stocks	0.12%	-10.46%	-0.01%	-6,484.56	0.00	Yes
ONL	ORION OFFICE REIT INC	Stocks	0.39%	5.94%	0.02%	-17,365.13	0.00	Yes
RASGQ	RAIT INVT TR 7.75% SER A CUM REDM	Stocks	0.00%	0.00%	0.00%	-30,018.34	0.00	Yes
RASJQ	RAIT INVT TR 8.375% SER B CUM REDM	Stocks	0.00%	0.00%	0.00%	-107.70	0.00	Yes
RC PRC	CVPR READY CAP CORP 6.25% +	Stocks	0.28%	-5.13%	-0.01%	-10,633.58	0.00	Yes
RCA	READY CAPITAL CORP - PREFERRED A	Stocks	0.66%	0.94%	0.01%	-107.95	0.00	Yes
RTL	NECESSITY RETAIL REIT INC/TH	Stocks	0.29%	12.58%	0.04%	-3,159.43	0.00	Yes
SEVN	SEVEN HILLS REALTY TRUST	Stocks	2.17%	2.03%	0.05%	-55,752.28	0.00	Yes
TRTX	TPG RE FINANCE TRUST INC	Stocks	0.61%	-10.61%	-0.06%	-25,243.25	0.00	Yes
TWO PRC	TWO HARBORS INVESTMENT CORP PFD	Stocks	0.19%	-4.61%	-0.01%	-9,285.51	0.00	Yes
UDMG	UNITED MORTGAGE TRUST	Stocks	0.00%	0.00%	0.00%	-3,125.90	0.00	Yes
WMC	WESTERN ASSET MORTGAGE CAPIT	Stocks	1.46%	-9.15%	-0.14%	-188,437.47	0.00	Yes
<b>Total Real Estate</b>			<b>17.08%</b>	<b>1.56%</b>	<b>0.33%</b>	<b>-940,610.62</b>	<b>-1,697.09</b>	
<b>Technology</b>								
AAPL	APPLE INC	Stocks	0.66%	-6.00%	-0.01%	0.00	-1,086.51	No
AMD	ADVANCED MICRO DEVICES	Stocks	0.05%	-7.52%	0.00%	-349.27	0.00	Yes
ARKW	ARK NEXT GENERATION INTERNET	ETFs	0.04%	3.19%	0.00%	0.00	283.91	No
MTSS	MOBILE TELESYSTEMS PUBLIC JO	Stocks	0.00%	9.71%	0.00%	-203.42	0.00	Yes
RTKM	ROSTELECOM PJSC	Stocks	0.00%	3.06%	0.00%	-125.51	0.00	Yes
SNAP	SNAP INC - A	Stocks	0.01%	2.70%	0.00%	0.00	40.90	No
VIEWF	VIEWTRAN GROUP INC	Stocks	0.00%	-90.24%	0.00%	-7,445.90	0.00	Yes
<b>Total Technology</b>			<b>0.60%</b>	<b>-6.09%</b>	<b>-0.02%</b>	<b>-8,124.11</b>	<b>-761.70</b>	
<b>Telecomm</b>								
META	META PLATFORMS INC-CLASS A	Stocks	0.30%	-36.49%	-0.12%	-14,667.83	0.00	Yes
<b>Total Telecomm</b>			<b>0.30%</b>	<b>-36.49%</b>	<b>-0.12%</b>	<b>-14,667.83</b>	<b>0.00</b>	
<b>Utilities</b>								



## Long Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
FEES	FEDERAL GRID CO UNIFIED ENER	Stocks	0.00%	9.13%	0.00%	-222.34	0.00	Yes
HYDR	RUSHYDRO PJSC	Stocks	0.00%	7.80%	0.00%	27.24	0.00	Yes
IRAO	INTER RAO UES PJSC	Stocks	0.00%	10.13%	0.00%	-139.95	0.00	Yes
<b>Total Utilities</b>			<b>0.00%</b>	<b>8.66%</b>	<b>0.00%</b>	<b>-335.05</b>	<b>0.00</b>	
<b>Cash</b>								
CAD	Canadian Dollar	Cash	0.01%	-0.07%	0.00%			Yes
EUR	Euro	Cash	0.00%	1.47%	0.00%			Yes
GBP	Great British Pound	Cash	0.00%	0.00%	0.00%			No
RUB	Russian Ruble	Cash	0.00%	0.00%	0.00%			No
USD	United States Dollar	Cash	12.02%	0.38%	0.05%			Yes
<b>Total Cash</b>			<b>12.03%</b>	<b>0.38%</b>	<b>0.05%</b>			
<b>Unclassified</b>								
654ESCAD4	JNY 8 1/4 03/15/19 - ESCROW2	Bonds	0.00%	0.00%	0.00%	0.00	0.00	Yes
DELL 8.1 07/15/36	DELL 8.1 07/15/36	Bonds	0.10%	2.62%	0.00%	-4,636.88	0.00	Yes
GRSK.H	GRIFFIN SKYE CORP -CL A	Stocks	0.00%	-0.07%	0.00%	-6,499.88	0.00	Yes
PRMBR	PREMIER BRANDS GROUP	Stocks	0.00%	0.00%	0.00%	-10,389.95	0.00	Yes
PRMBR.WTS	PREMIER BRANDS GROUP WARRANTS	Stocks	0.00%	0.00%	0.00%	0.00	0.00	Yes
<b>Total Unclassified</b>			<b>0.11%</b>	<b>2.49%</b>	<b>0.00%</b>	<b>-21,526.70</b>	<b>0.00</b>	
<b>Total Long</b>			<b>100.20%</b>	<b>0.54%</b>	<b>0.54%</b>	<b>-2,673,745.42</b>	<b>-22,742.64</b>	

## Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>Basic Materials</b>								
SLV 220930C00018000	SLV 30SEP22 18 C	Options	0.00%	-100.00%	0.00%	0.00	50.18	No
SLV 220930P00016500	SLV 30SEP22 16.5 P	Options	0.00%	-100.00%	0.00%	0.00	68.39	No
SLV 221021C00018500	SLV 21OCT22 18.5 C	Options	0.00%	-100.00%	0.00%	0.00	215.17	No
SLV 221021C00019000	SLV 21OCT22 19 C	Options	0.00%	-100.00%	0.00%	0.00	366.08	No
SLV 221021P00016000	SLV 21OCT22 16 P	Options	0.00%	-100.00%	0.00%	0.00	155.18	No
SLV 221118C00018500	SLV 18NOV22 18.5 C	Options	0.00%	20.11%	0.00%	-14.32	0.00	Yes
SLV 221125C00018500	SLV 25NOV22 18.5 C	Options	0.00%	17.16%	0.00%	-5.27	0.00	Yes
<b>Total Basic Materials</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>-19.59</b>	<b>855.01</b>	
<b>Broad</b>								
JEPI 221021C00057000	JEPI 21OCT22 57 C	Options	0.00%	-100.00%	0.00%	0.00	751.47	No
JEPI 230120C00055000	JEPI 20JAN23 55 C	Options	0.00%	16.40%	0.00%	-98.63	0.00	Yes
<b>Total Broad</b>			<b>0.00%</b>	<b>260.64%</b>	<b>0.00%</b>	<b>-98.63</b>	<b>751.47</b>	
<b>Consumer Cyclical</b>								
AMZN 220930P00110000	AMZN 30SEP22 110 P	Options	0.00%	-100.00%	0.00%	0.00	57.55	No
ANF 221007P00013000	ANF 07OCT22 13 P	Options	0.00%	-100.00%	0.00%	0.00	15.20	No
ANF 221021P00012500	ANF 21OCT22 12.5 P	Options	0.00%	-100.00%	0.00%	0.00	121.19	No
BFI 230120P00002500	BFI 20JAN23 2.5 P	Options	0.00%	191.73%	0.00%	-40.44	0.00	Yes
BNED 221021C00005000	BNED 21OCT22 5 C	Options	0.00%	-100.00%	0.00%	0.00	2,175.96	No
BNED 221021C00007500	BNED 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	15.20	No
BURL 221014P00120000	BURL 14OCT22 120 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
BURL 221021P00120000	BURL 21OCT22 120 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
DLTH 221021C00007500	DLTH 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	0.00	No

## Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
HBI 220930C00009000	HBI 30SEP22 9 C	Options	0.00%	-100.00%	0.00%	0.00	65.74	No
HBI 220930C00010000	HBI 30SEP22 10 C	Options	0.00%	-100.00%	0.00%	0.00	32.09	No
HBI 220930P00008000	HBI 30SEP22 8 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221007C00010000	HBI 07OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	15.20	No
HBI 221007P00008000	HBI 07OCT22 8 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221007P00009000	HBI 07OCT22 9 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
HBI 221014C00009000	HBI 14OCT22 9 C	Options	0.00%	-100.00%	0.00%	0.00	42.30	No
HBI 221021C00008000	HBI 21OCT22 8 C	Options	0.00%	-100.00%	0.00%	0.00	155.08	No
HBI 221021C00009000	HBI 21OCT22 9 C	Options	0.00%	-100.00%	0.00%	0.00	157.19	No
HBI 221021C00010000	HBI 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	10.20	No
HBI 221021C00011000	HBI 21OCT22 11 C	Options	0.00%	-100.00%	0.00%	0.00	34.30	No
HBI 221021C00012000	HBI 21OCT22 12 C	Options	0.00%	-100.00%	0.00%	0.00	465.81	No
HBI 221021C00014000	HBI 21OCT22 14 C	Options	0.00%	-100.00%	0.00%	0.00	311.19	No
HBI 221021C00015000	HBI 21OCT22 15 C	Options	0.00%	-100.00%	0.00%	0.00	100.40	No
HBI 221021P00008000	HBI 21OCT22 8 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
HBI 221021P00009000	HBI 21OCT22 9 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221021P00011000	HBI 21OCT22 11 P	Options	-0.02%	-100.00%	0.03%	0.00	0.00	No
HBI 221028C00008000	HBI 28OCT22 8 C	Options	0.00%	-100.00%	0.00%	0.00	25.20	No
HBI 221028C00009000	HBI 28OCT22 9 C	Options	0.00%	-100.00%	0.00%	0.00	16.05	No
HBI 221104C00008000	HBI 04NOV22 8 C	Options	0.00%	-99.96%	0.00%	433.01	0.00	Yes
HBI 221104C00009000	HBI 04NOV22 9 C	Options	0.00%	-99.90%	0.00%	30.12	0.00	Yes
HBI 221111C00007500	HBI 11NOV22 7.5 C	Options	0.00%	-25.81%	0.00%	10.44	0.00	Yes
HBI 221111C00009000	HBI 11NOV22 9 C	Options	0.00%	-97.97%	0.00%	9.65	0.00	Yes
HBI 221118C00009000	HBI 18NOV22 9 C	Options	0.00%	-94.38%	0.00%	192.44	0.00	Yes
HBI 221118C00010000	HBI 18NOV22 10 C	Options	0.00%	-95.61%	0.00%	74.32	0.00	Yes
HBI 230120C00009000	HBI 20JAN23 9 C	Options	0.00%	-78.57%	0.00%	105.39	0.00	Yes
HBI 230120C00010000	HBI 20JAN23 10 C	Options	0.00%	-85.63%	0.00%	280.44	0.00	Yes
HBI 230120C00011000	HBI 20JAN23 11 C	Options	0.00%	-90.60%	0.00%	202.11	0.00	Yes
HBI 230120C00013000	HBI 20JAN23 13 C	Options	0.00%	-98.27%	0.00%	265.49	0.00	Yes
HBI 230120P00008000	HBI 20JAN23 8 P	Options	-0.01%	44.33%	0.00%	-812.48	0.00	Yes
HBI 230120P00012000	HBI 20JAN23 12 P	Options	0.00%	19.73%	0.00%	-423.98	0.00	Yes
THO 221021P00065000	THO 21OCT22 65 P	Options	0.00%	-100.00%	0.01%	0.00	525.58	No
THO 221021P00070000	THO 21OCT22 70 P	Options	0.00%	-100.00%	0.00%	0.00	180.19	No
VFC 220930C00038000	VFC 30SEP22 38 C	Options	0.00%	-100.00%	0.00%	0.00	40.79	No
VFC 220930P00035000	VFC 30SEP22 35 P	Options	-0.02%	-100.00%	0.01%	0.00	0.00	No
VFC 220930P00037000	VFC 30SEP22 37 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 220930P00038000	VFC 30SEP22 38 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221007C00033000	VFC 07OCT22 33 C	Options	0.00%	-100.00%	0.00%	0.00	25.40	No
VFC 221007C00038000	VFC 07OCT22 38 C	Options	0.00%	-100.00%	0.00%	0.00	30.20	No
VFC 221007P00030000	VFC 07OCT22 30 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221014C00034000	VFC 14OCT22 34 C	Options	0.00%	-100.00%	0.00%	0.00	50.40	No
VFC 221014P00030000	VFC 14OCT22 30 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221021C00034000	VFC 21OCT22 34 C	Options	0.00%	-100.00%	0.00%	0.00	90.59	No
VFC 221028C00030000	VFC 28OCT22 30 C	Options	0.00%	-100.00%	0.00%	0.00	102.89	No
VFC 221028C00031000	VFC 28OCT22 31 C	Options	0.00%	-100.00%	0.00%	0.00	255.59	No
VFC 221028C00033000	VFC 28OCT22 33 C	Options	0.00%	-100.00%	0.00%	0.00	120.79	No

## Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
VFC 221028C00035000	VFC 28OCT22 35 C	Options	0.00%	-100.00%	0.00%	0.00	351.58	No
VFC 221104C00029000	VFC 04NOV22 29 C	Options	0.00%	-75.26%	0.00%	30.42	0.00	Yes
VFC 221111C00030000	VFC 11NOV22 30 C	Options	0.00%	-70.25%	0.00%	35.42	0.00	Yes
VFC 221111C00031000	VFC 11NOV22 31 C	Options	0.00%	-62.58%	0.00%	6.39	0.00	Yes
WEBR 221021C00007500	WEBR 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	335.33	No
WEBR 221021C00010000	WEBR 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	15.05	No
WEBR 221021P00007500	WEBR 21OCT22 7.5 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
WEBR 221216P00005000	WEBR 16DEC22 5 P	Options	0.00%	-84.00%	0.00%	696.97	0.00	Yes
WEBR 230317P00002500	WEBR 17MAR23 2.5 P	Options	0.00%	-92.09%	0.00%	70.25	0.00	Yes
<b>Total Consumer Cyclical</b>			<b>-0.06%</b>	<b>-88.47%</b>	<b>0.12%</b>	<b>1,165.95</b>	<b>5,940.21</b>	
<b>Consumer Non-Cyc</b>								
BYND 220930C00016000	BYND 30SEP22 16 C	Options	0.00%	-100.00%	0.00%	0.00	44.55	No
BYND 221014C00015000	BYND 14OCT22 15 C	Options	0.00%	-100.00%	0.00%	0.00	61.55	No
BYND 221118C00017500	BYND 18NOV22 17.5 C	Options	0.00%	-53.07%	0.00%	84.43	0.00	Yes
WBA 221014P00031000	WBA 14OCT22 31 P	Options	0.00%	-100.00%	0.01%	0.00	370.48	No
WMT 220930P00130000	WMT 30SEP22 130 P	Options	0.00%	-100.00%	0.00%	0.00	59.55	No
<b>Total Consumer Non-Cyc</b>			<b>0.00%</b>	<b>-93.34%</b>	<b>0.01%</b>	<b>84.43</b>	<b>536.12</b>	
<b>Financials</b>								
CCAP 221216C00020000	CCAP 16DEC22 20 C	Options	0.00%	-48.74%	0.00%	12.70	0.00	Yes
CION 221021P00010000	CION 21OCT22 10 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
CION 221216C00012500	CION 16DEC22 12.5 C	Options	0.00%	447.93%	0.00%	-14.74	0.00	Yes
CION 221216P00010000	CION 16DEC22 10 P	Options	0.00%	-18.61%	0.00%	-73.07	0.00	Yes
FSK 221021C00022500	FSK 21OCT22 22.5 C	Options	0.00%	-100.00%	0.00%	0.00	25.16	No
FSK 221021C00025000	FSK 21OCT22 25 C	Options	0.00%	-100.00%	0.00%	0.00	225.14	No
FSK 221021P00020000	FSK 21OCT22 20 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
FSK 230120C00025000	FSK 20JAN23 25 C	Options	0.00%	-43.20%	0.00%	164.60	0.00	Yes
ICMB 221021C00007500	ICMB 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	37.19	No
ICMB 221021P00005000	ICMB 21OCT22 5 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
ICMB 230120C00005000	ICMB 20JAN23 5 C	Options	0.00%	72.15%	0.00%	36.84	0.00	Yes
ICMB 230421C00005000	ICMB 21APR23 5 C	Options	0.00%	585.67%	0.00%	-29.41	0.00	Yes
PNNT 221216C00007500	PNNT 16DEC22 7.5 C	Options	0.00%	-95.75%	0.00%	48.70	0.00	Yes
PSEC 221021C00007000	PSEC 21OCT22 7 C	Options	0.00%	-100.00%	0.00%	0.00	8.95	No
PSEC 221021C00008000	PSEC 21OCT22 8 C	Options	0.00%	-100.00%	0.00%	0.00	291.55	No
PSEC 221021P00008000	PSEC 21OCT22 8 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
PSEC 221118C00008000	PSEC 18NOV22 8 C	Options	0.00%	-70.11%	0.00%	1,710.93	0.00	Yes
PSEC 221118C00009000	PSEC 18NOV22 9 C	Options	0.00%	-98.77%	0.00%	510.13	0.00	Yes
PSEC 221118P00007000	PSEC 18NOV22 7 P	Options	0.00%	-84.19%	0.00%	216.58	0.00	Yes
PSEC 221118P00008000	PSEC 18NOV22 8 P	Options	-0.01%	-48.17%	0.00%	52.23	0.00	Yes
PSEC 230120C00008000	PSEC 20JAN23 8 C	Options	0.00%	33.33%	0.00%	550.12	0.00	Yes
PSEC 230120C00009000	PSEC 20JAN23 9 C	Options	0.00%	-34.16%	0.00%	74.39	0.00	Yes
PSEC 230120C00010000	PSEC 20JAN23 10 C	Options	0.00%	-75.95%	0.00%	120.21	0.00	Yes
PSEC 230120P00007000	PSEC 20JAN23 7 P	Options	0.00%	-64.80%	0.00%	37.70	0.00	Yes
PSEC 230217C00008000	PSEC 17FEB23 8 C	Options	0.00%	101.61%	0.00%	265.87	0.00	Yes
PSEC 240119C00007000	PSEC 19JAN24 7 C	Options	0.00%	61.09%	0.00%	8.12	0.00	Yes
PTMN 221021C00022500	PTMN 21OCT22 22.5 C	Options	0.00%	-100.00%	0.00%	0.00	20.32	No
PTMN 221021C00025000	PTMN 21OCT22 25 C	Options	0.00%	-100.00%	0.00%	0.00	405.96	No

Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
PTMN 221021P00020000	PTMN 21OCT22 20 P	Options	0.00%	-100.00%	0.00%	0.00	300.14	No
PTMN 221118C00022500	PTMN 18NOV22 22.5 C	Options	0.00%	568.70%	0.00%	-173.31	0.00	Yes
<b>Total Financials</b>			<b>-0.03%</b>	<b>-52.47%</b>	<b>0.02%</b>	<b>3,518.58</b>	<b>1,314.42</b>	
<b>Industrial</b>								
FDX 220930P00140000	FDX 30SEP22 140 P	Options	0.00%	-100.00%	0.00%	0.00	80.55	No
JBLU 221014P00007000	JBLU 14OCT22 7 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
JBLU 221028P00006500	JBLU 28OCT22 6.5 P	Options	0.00%	-100.00%	0.00%	0.00	11.55	No
JBLU 221104P00005000	JBLU 04NOV22 5 P	Options	0.00%	-99.89%	0.00%	8.69	0.00	Yes
<b>Total Industrial</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>8.69</b>	<b>92.10</b>	
<b>Real Estate</b>								
AGNC 220930C00011500	AGNC 30SEP22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	6.70	No
AGNC 221007C00011500	AGNC 07OCT22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	118.08	No
AGNC 221014C00011500	AGNC 14OCT22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	211.13	No
AGNC 221021C00008500	AGNC 21OCT22 8.5 C	Options	0.00%	-100.00%	0.00%	0.00	125.83	No
AGNC 221021C00009500	AGNC 21OCT22 9.5 C	Options	0.00%	-100.00%	0.00%	0.00	41.10	No
AGNC 221021C00010000	AGNC 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	26.64	No
AGNC 221021C00011500	AGNC 21OCT22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	67.74	No
AGNC 221021C00012000	AGNC 21OCT22 12 C	Options	0.00%	-100.00%	0.00%	0.00	38.19	No
AGNC 221028C00010000	AGNC 28OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	33.46	No
AGNC 221104C00008000	AGNC 04NOV22 8 C	Options	0.00%	33.94%	0.00%	-16.51	0.00	Yes
AGNC 221104C00009000	AGNC 04NOV22 9 C	Options	0.00%	-99.20%	0.00%	55.73	0.00	Yes
AGNC 221104C00009500	AGNC 04NOV22 9.5 C	Options	0.00%	-99.96%	0.00%	117.69	0.00	Yes
AGNC 221104C00010500	AGNC 04NOV22 10.5 C	Options	0.00%	-99.90%	0.00%	38.15	0.00	Yes
AGNC 221111C00008500	AGNC 11NOV22 8.5 C	Options	0.00%	-60.52%	0.00%	32.18	0.00	Yes
AGNC 221118C00009000	AGNC 18NOV22 9 C	Options	0.00%	-83.77%	0.00%	46.46	0.00	Yes
AGNC 221216C00013000	AGNC 16DEC22 13 C	Options	0.00%	-64.00%	0.00%	108.78	0.00	Yes
AGNC 230120C00013000	AGNC 20JAN23 13 C	Options	0.00%	-55.75%	0.00%	126.91	0.00	Yes
AJX 221021P00007500	AJX 21OCT22 7.5 P	Options	0.00%	-100.00%	0.00%	0.00	10.16	No
AJX 221118C00012500	AJX 18NOV22 12.5 C	Options	0.00%	-95.97%	0.00%	14.80	0.00	Yes
ARR 221021C00005000	ARR 21OCT22 5 C	Options	0.00%	-100.00%	0.00%	0.00	64.74	No
ARR 221021C00007500	ARR 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	523.66	No
ARR 221021P00007500	ARR 21OCT22 7.5 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
ARR 230120C00007500	ARR 20JAN23 7.5 C	Options	0.00%	-74.20%	0.00%	2,002.92	0.00	Yes
ARR 230120C00012500	ARR 20JAN23 12.5 C	Options	0.00%	-95.24%	0.00%	65.89	0.00	Yes
ARR 230120P00007500	ARR 20JAN23 7.5 P	Options	-0.01%	4.41%	0.00%	-865.76	0.00	Yes
CHMI 221216C00007500	CHMI 16DEC22 7.5 C	Options	0.00%	118.18%	0.00%	182.38	0.00	Yes
CHMI 230317C00007500	CHMI 17MAR23 7.5 C	Options	0.00%	-41.47%	0.00%	23.23	0.00	Yes
CMCT 221118C00007500	CMCT 18NOV22 7.5 C	Options	0.00%	-97.69%	0.00%	65.72	0.00	Yes
CMCT 221216C00007500	CMCT 16DEC22 7.5 C	Options	-0.01%	-87.03%	0.01%	1,044.29	0.00	Yes
DHC 221216C00002500	DHC 16DEC22 2.5 C	Options	0.00%	-37.06%	0.00%	164.31	0.00	Yes
DHC 230317C00002500	DHC 17MAR23 2.5 C	Options	0.00%	33.33%	0.00%	2.57	0.00	Yes
GPMT 221021C00007500	GPMT 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	47.99	No
GPMT 221021C00010000	GPMT 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	42.79	No
GPMT 221021C00012500	GPMT 21OCT22 12.5 C	Options	0.00%	-100.00%	0.00%	0.00	16.05	No
GPMT 221021P00007500	GPMT 21OCT22 7.5 P	Options	-0.01%	-100.00%	0.00%	0.00	0.00	No
GPMT 221118C00010000	GPMT 18NOV22 10 C	Options	0.00%	-98.21%	0.00%	60.27	0.00	Yes

## Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GPMT 221118P00005000	GPMT 18NOV22 5 P	Options	0.00%	-99.93%	0.00%	60.75	0.00	Yes
GPMT 221216C00012500	GPMT 16DEC22 12.5 C	Options	0.00%	-76.32%	0.00%	1,041.64	0.00	Yes
GPMT 221216C00015000	GPMT 16DEC22 15 C	Options	0.00%	-50.00%	0.00%	30.15	0.00	Yes
GPMT 221216C00022500	GPMT 16DEC22 22.5 C	Options	0.00%	0.00%	0.00%	30.42	0.00	Yes
GPMT 221216P00007500	GPMT 16DEC22 7.5 P	Options	0.00%	-7.57%	0.00%	-90.34	0.00	Yes
IVR1 221021P00002500	IVR1 21OCT22 2.5 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
IVR1 230120C00002500	IVR1 20JAN23 2.5 C	Options	0.00%	-11.97%	0.00%	0.00	18.61	No
IVR1 230120C00003500	IVR1 20JAN23 3.5 C	Options	0.00%	-58.00%	0.00%	100.06	0.00	Yes
IVR1 230120C00004500	IVR1 20JAN23 4.5 C	Options	0.00%	-69.23%	0.00%	3.16	0.00	Yes
IVR1 240119C00003500	IVR1 19JAN24 3.5 C	Options	0.00%	-16.08%	0.00%	13.80	0.00	Yes
NLY1 221021C00007000	NLY1 21OCT22 7 C	Options	0.00%	-100.00%	0.00%	0.00	118.21	No
NLY1 230120C00007000	NLY1 20JAN23 7 C	Options	0.00%	-49.80%	0.00%	562.55	0.00	Yes
NLY1 240119C00007000	NLY1 19JAN24 7 C	Options	0.00%	-71.33%	0.00%	193.73	0.00	Yes
ONL 221021P00010000	ONL 21OCT22 10 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
RC 221021P00010000	RC 21OCT22 10 P	Options	0.00%	-100.00%	0.00%	0.00	65.15	No
RTL 221021C00007500	RTL 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	26.74	No
RTL 221216C00007500	RTL 16DEC22 7.5 C	Options	0.00%	0.00%	0.00%	447.77	0.00	Yes
RTL 221216C00010000	RTL 16DEC22 10 C	Options	0.00%	-88.89%	0.00%	15.17	0.00	Yes
RTL 230317C00007500	RTL 17MAR23 7.5 C	Options	0.00%	47.28%	0.00%	-14.46	0.00	Yes
WMC1 221021C00002000	WMC1 21OCT22 2 C	Options	0.00%	-100.00%	0.00%	0.00	268.10	No
WMC1 230120C00004000	WMC1 20JAN23 4 C	Options	0.00%	4,760.00%	0.00%	-48.32	0.00	Yes
WMC1 230120C00007500	WMC1 20JAN23 7.5 C	Options	0.00%	11,100.00%	0.00%	250.19	0.00	Yes
WMC1 230120P00001000	WMC1 20JAN23 1 P	Options	0.00%	154.90%	0.00%	-24.03	0.00	Yes
<b>Total Real Estate</b>			<b>-0.05%</b>	<b>-58.19%</b>	<b>0.03%</b>	<b>5,842.27</b>	<b>1,871.05</b>	
<b>Technology</b>								
AAPL 221007C00152500	AAPL 07OCT22 152.5 C	Options	-0.01%	-94.43%	0.01%	0.00	1,141.03	No
AAPL 221007P00133000	AAPL 07OCT22 133 P	Options	0.00%	-100.00%	0.00%	0.00	65.55	No
AAPL 221007P00143000	AAPL 07OCT22 143 P	Options	0.00%	-40.43%	0.00%	0.00	122.91	No
AAPL 221007P00144000	AAPL 07OCT22 144 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
AAPL 221007P00146000	AAPL 07OCT22 146 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
AAPL 221028C00141000	AAPL 28OCT22 141 C	Options	-0.02%	-100.00%	0.01%	0.00	0.00	No
AAPL 221028C00150000	AAPL 28OCT22 150 C	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
AMD 221028P00065000	AMD 28OCT22 65 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
AMD 221104C00062500	AMD 04NOV22 62.5 C	Options	0.00%	-86.77%	0.00%	108.24	0.00	Yes
ARKW 221021P00045000	ARKW 21OCT22 45 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
ARKW 221118P00040000	ARKW 18NOV22 40 P	Options	0.00%	-73.80%	0.00%	69.80	0.00	Yes
PINS 221007P00018500	PINS 07OCT22 18.5 P	Options	0.00%	-100.00%	0.00%	0.00	14.55	No
SNAP 221021P00007000	SNAP 21OCT22 7 P	Options	0.00%	-100.00%	0.00%	0.00	27.73	No
SNAP 221021P00008000	SNAP 21OCT22 8 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
ZM 221021P00065000	ZM 21OCT22 65 P	Options	0.00%	-100.00%	0.01%	0.00	1,320.80	No
<b>Total Technology</b>			<b>-0.03%</b>	<b>-99.83%</b>	<b>0.06%</b>	<b>178.03</b>	<b>2,692.57</b>	
<b>Telecomm</b>								
META 220930P00130000	META 30SEP22 130 P	Options	0.00%	-100.00%	0.00%	0.00	109.55	No
META 221007P00130000	META 07OCT22 130 P	Options	0.00%	-100.00%	0.00%	0.00	137.73	No
META 221007P00140000	META 07OCT22 140 P	Options	-0.01%	-100.00%	0.02%	0.00	0.00	No
META 221014P00125000	META 14OCT22 125 P	Options	0.00%	-100.00%	0.00%	0.00	141.55	No

## Short Positions

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
META 221028C00140000	META 28OCT22 140 C	Options	-0.01%	-100.00%	0.02%	0.00	2,234.13	No
META 221111C00110000	META 11NOV22 110 C	Options	0.00%	-79.88%	0.00%	107.18	0.00	Yes
NFLX 220930P00195000	NFLX 30SEP22 195 P	Options	0.00%	-100.00%	0.00%	0.00	197.72	No
<b>Total Telecomm</b>			<b>-0.01%</b>	<b>-100.00%</b>	<b>0.04%</b>	<b>107.18</b>	<b>2,820.68</b>	
<b>Unclassified</b>								
VIX 221019P00024000	VIX 19OCT22 24 P	Options	0.00%	-100.00%	0.00%	0.00	116.20	No
VIXW 220928P00021000	VIX 28SEP22 21 P	Options	0.00%	-100.00%	0.00%	0.00	21.75	No
VIXW 220928P00022000	VIX 28SEP22 22 P	Options	0.00%	-100.00%	0.00%	0.00	10.05	No
VIXW 221005P00022000	VIX 05OCT22 22 P	Options	0.00%	-100.00%	0.00%	0.00	13.05	No
VIXW 221005P00025000	VIX 05OCT22 25 P	Options	0.00%	-100.00%	0.00%	0.00	10.05	No
VIXW 221012P00025000	VIX 12OCT22 25 P	Options	0.00%	-100.00%	0.00%	0.00	22.05	No
<b>Total Unclassified</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>193.16</b>	
<b>Total Short</b>			<b>-0.20%</b>	<b>-82.40%</b>	<b>0.29%</b>	<b>10,786.91</b>	<b>17,066.78</b>	
<b>Total</b>			<b>100.00%</b>	<b>0.82%</b>	<b>0.82%</b>	<b>-2,662,958.51</b>	<b>-5,675.86</b>	

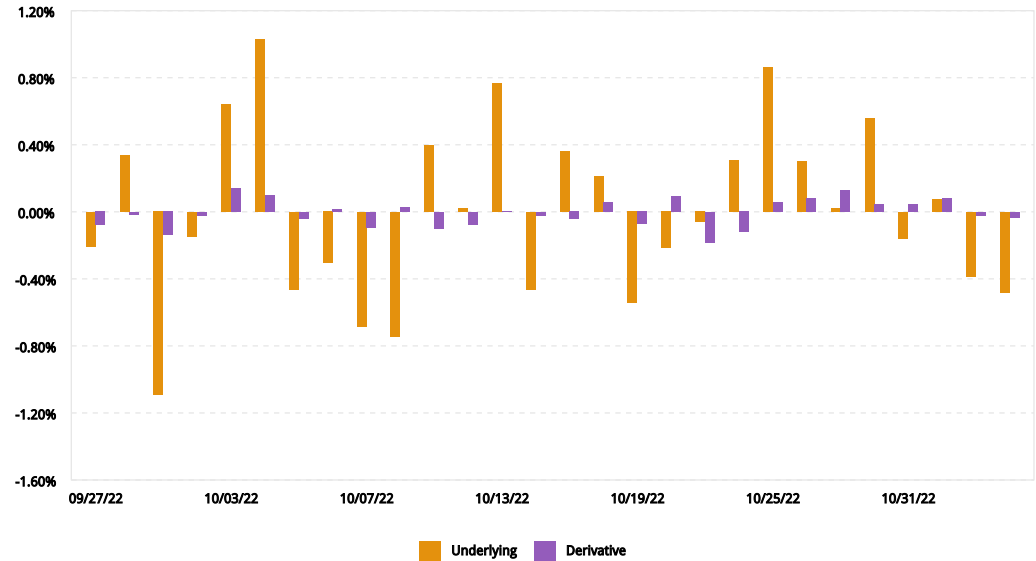
Top Performers

Underlying	Value	Contribution (%)
FS KKR Capital Corp	293,630.29	0.22
Arlington Asset Investment ...	302,795.28	0.14
Prospect Capital Corp	221,401.25	0.10
Portman Ridge Finance Corp	254,694.21	0.10
CION Investment Corp	144,347.62	0.09

Bottom Performers

Underlying	Value	Contribution (%)
Crescent Capital BDC Inc	274,907.94	-0.29
Goldman Sachs Group Inc/The	1,256,218.44	-0.29
Investcorp Credit Managemen...	386,925.55	-0.19
Hanesbrands Inc	134,057.78	-0.14
General Electric Co	472,801.30	-0.12

Contribution by Underlying and Derivative



Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>180 Degree Capital Corp/Fund P</b>								
TURN	180 DEGREE CAPITAL CORP	Stocks	1.23%	0.00%	0.00%	-35,375.86	0.00	Yes
TURN 221216C00007500	TURN 16DEC22 7.5 C	Options	0.00%	-99.75%	0.00%	-78.36	0.00	Yes
<b>Total 180 Degree Capital Corp/Fund P</b>			<b>1.23%</b>	<b>-0.36%</b>	<b>0.00%</b>	<b>-35,454.22</b>	<b>0.00</b>	
<b>Abercrombie &amp; Fitch Co</b>								
ANF 221007P00013000	ANF 07OCT22 13 P	Options	0.00%	-100.00%	0.00%	0.00	15.20	No
ANF 221021P00012500	ANF 21OCT22 12.5 P	Options	0.00%	-100.00%	0.00%	0.00	121.19	No
<b>Total Abercrombie &amp; Fitch Co</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>136.39</b>	
<b>Advanced Micro Devices Inc</b>								
AMD	ADVANCED MICRO DEVICES	Stocks	0.05%	-7.52%	0.00%	-349.27	0.00	Yes
AMD 221028P00065000	AMD 28OCT22 65 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
AMD 221104C00062500	AMD 04NOV22 62.5 C	Options	0.00%	-86.77%	0.00%	108.24	0.00	Yes
<b>Total Advanced Micro Devices Inc</b>			<b>0.00%</b>	<b>-27.55%</b>	<b>0.00%</b>	<b>-241.04</b>	<b>0.00</b>	
<b>AGNC Investment Corp</b>								
AGNC	AGNC INVESTMENT CORP	Stocks	0.39%	-13.80%	-0.06%	-25,690.13	0.00	Yes

## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
AGNC 220930C00011500	AGNC 30SEP22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	6.70	No
AGNC 221007C00011500	AGNC 07OCT22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	118.08	No
AGNC 221014C00011500	AGNC 14OCT22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	211.13	No
AGNC 221021C00008500	AGNC 21OCT22 8.5 C	Options	0.00%	-100.00%	0.00%	0.00	125.83	No
AGNC 221021C00009500	AGNC 21OCT22 9.5 C	Options	0.00%	-100.00%	0.00%	0.00	41.10	No
AGNC 221021C00010000	AGNC 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	26.64	No
AGNC 221021C00011500	AGNC 21OCT22 11.5 C	Options	0.00%	-100.00%	0.00%	0.00	67.74	No
AGNC 221021C00012000	AGNC 21OCT22 12 C	Options	0.00%	-100.00%	0.00%	0.00	38.19	No
AGNC 221028C00010000	AGNC 28OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	33.46	No
AGNC 221104C00008000	AGNC 04NOV22 8 C	Options	0.00%	33.94%	0.00%	-16.51	0.00	Yes
AGNC 221104C00009000	AGNC 04NOV22 9 C	Options	0.00%	-99.20%	0.00%	55.73	0.00	Yes
AGNC 221104C00009500	AGNC 04NOV22 9.5 C	Options	0.00%	-99.96%	0.00%	117.69	0.00	Yes
AGNC 221104C00010500	AGNC 04NOV22 10.5 C	Options	0.00%	-99.90%	0.00%	38.15	0.00	Yes
AGNC 221111C00008500	AGNC 11NOV22 8.5 C	Options	0.00%	-60.52%	0.00%	32.18	0.00	Yes
AGNC 221118C00009000	AGNC 18NOV22 9 C	Options	0.00%	-83.77%	0.00%	46.46	0.00	Yes
AGNC 221216C00013000	AGNC 16DEC22 13 C	Options	0.00%	-64.00%	0.00%	108.78	0.00	Yes
AGNC 230120C00013000	AGNC 20JAN23 13 C	Options	0.00%	-55.75%	0.00%	126.91	0.00	Yes
<b>Total AGNC Investment Corp</b>			<b>0.39%</b>	<b>-12.70%</b>	<b>-0.06%</b>	<b>-25,180.72</b>	<b>668.85</b>	
<b>American Finance Trust Inc</b>								
RTL	NECESSITY RETAIL REIT INC/TH	Stocks	0.29%	12.58%	0.04%	-3,159.43	0.00	Yes
RTL 221021C00007500	RTL 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	26.74	No
RTL 221216C00007500	RTL 16DEC22 7.5 C	Options	0.00%	0.00%	0.00%	447.77	0.00	Yes
RTL 221216C00010000	RTL 16DEC22 10 C	Options	0.00%	-88.89%	0.00%	15.17	0.00	Yes
RTL 230317C00007500	RTL 17MAR23 7.5 C	Options	0.00%	47.28%	0.00%	-14.46	0.00	Yes
<b>Total American Finance Trust Inc</b>			<b>0.29%</b>	<b>12.70%</b>	<b>0.04%</b>	<b>-2,710.96</b>	<b>26.74</b>	
<b>Annaly Capital Management Inc</b>								
NLY	ANNALY CAPITAL MANAGEMENT IN	Stocks	0.12%	-10.46%	-0.01%	-6,484.56	0.00	Yes
<b>Total Annaly Capital Management Inc</b>			<b>0.12%</b>	<b>-10.46%</b>	<b>-0.01%</b>	<b>-6,484.56</b>	<b>0.00</b>	
<b>Apple Inc</b>								
AAPL	APPLE INC	Stocks	0.66%	-6.00%	-0.01%	0.00	-1,086.51	No
AAPL 221007C00152500	AAPL 07OCT22 152.5 C	Options	-0.01%	-94.43%	0.01%	0.00	1,141.03	No
AAPL 221007P00133000	AAPL 07OCT22 133 P	Options	0.00%	-100.00%	0.00%	0.00	65.55	No
AAPL 221007P00143000	AAPL 07OCT22 143 P	Options	0.00%	-40.43%	0.00%	0.00	122.91	No
AAPL 221007P00144000	AAPL 07OCT22 144 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
AAPL 221007P00146000	AAPL 07OCT22 146 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
AAPL 221028C00141000	AAPL 28OCT22 141 C	Options	-0.02%	-100.00%	0.01%	0.00	0.00	No
AAPL 221028C00150000	AAPL 28OCT22 150 C	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
<b>Total Apple Inc</b>			<b>0.63%</b>	<b>-1.13%</b>	<b>0.03%</b>	<b>0.00</b>	<b>242.98</b>	
<b>ARK ETF Trust/USA</b>								
ARKW	ARK NEXT GENERATION INTERNET	ETFs	0.04%	3.19%	0.00%	0.00	283.91	No
ARKW 221021P00045000	ARKW 21OCT22 45 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
ARKW 221118P00040000	ARKW 18NOV22 40 P	Options	0.00%	-73.80%	0.00%	69.80	0.00	Yes
<b>Total ARK ETF Trust/USA</b>			<b>0.00%</b>	<b>-48.30%</b>	<b>0.00%</b>	<b>69.80</b>	<b>283.91</b>	
<b>Arlington Asset Investment Corp</b>								
AAIC	ARLINGTON ASSET INVESTMENT-A	Stocks	1.70%	10.03%	0.17%	-51,140.89	0.00	Yes
AAIC PRB	ARLINGTON ASSET INVT CORP PERP PFD	Stocks	0.47%	-7.01%	-0.04%	-2,361.44	0.00	Yes
AAIC PRC	ARLINGTON ASSET INVEST	Stocks	0.20%	6.90%	0.01%	7,298.47	0.00	Yes
<b>Total Arlington Asset Investment Corp</b>			<b>2.37%</b>	<b>5.85%</b>	<b>0.14%</b>	<b>-46,203.86</b>	<b>0.00</b>	



## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>ARMOUR Residential REIT Inc</b>								
ARR	ARMOUR RESIDENTIAL REIT INC	Stocks	0.47%	-4.49%	-0.02%	-33,612.24	0.00	Yes
ARR 221021C00005000	ARR 21OCT22 5 C	Options	0.00%	-100.00%	0.00%	0.00	64.74	No
ARR 221021C00007500	ARR 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	523.66	No
ARR 221021P00007500	ARR 21OCT22 7.5 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
ARR 230120C00007500	ARR 20JAN23 7.5 C	Options	0.00%	-74.20%	0.00%	2,002.92	0.00	Yes
ARR 230120C00012500	ARR 20JAN23 12.5 C	Options	0.00%	-95.24%	0.00%	65.89	0.00	Yes
ARR 230120P00007500	ARR 20JAN23 7.5 P	Options	-0.01%	4.41%	0.00%	-865.76	0.00	Yes
<b>Total ARMOUR Residential REIT Inc</b>			<b>0.45%</b>	<b>-2.51%</b>	<b>-0.01%</b>	<b>-32,409.18</b>	<b>588.40</b>	
<b>Barnes &amp; Noble Education Inc</b>								
BNED	BARNES & NOBLE EDUCATION INC	Stocks	0.16%	38.24%	0.05%	-438.79	-348.94	Yes
BNED 221021C00005000	BNED 21OCT22 5 C	Options	0.00%	-100.00%	0.00%	0.00	2,175.96	No
BNED 221021C00007500	BNED 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	15.20	No
<b>Total Barnes &amp; Noble Education Inc</b>			<b>0.16%</b>	<b>38.24%</b>	<b>0.05%</b>	<b>-438.79</b>	<b>1,842.22</b>	
<b>Beyond Meat Inc</b>								
BYND	BEYOND MEAT INC	Stocks	0.02%	0.36%	0.00%	-530.27	-1,609.29	Yes
BYND 220930C00016000	BYND 30SEP22 16 C	Options	0.00%	-100.00%	0.00%	0.00	44.55	No
BYND 221014C00015000	BYND 14OCT22 15 C	Options	0.00%	-100.00%	0.00%	0.00	61.55	No
BYND 221118C00017500	BYND 18NOV22 17.5 C	Options	0.00%	-53.07%	0.00%	84.43	0.00	Yes
<b>Total Beyond Meat Inc</b>			<b>0.02%</b>	<b>6.90%</b>	<b>0.00%</b>	<b>-445.85</b>	<b>-1,503.19</b>	
<b>BurgerFi International Inc</b>								
BFI	BURGERFI INTERNATIONAL INC	Stocks	0.04%	-33.97%	-0.02%	-2,114.63	-4.89	Yes
BFI 230120P00002500	BFI 20JAN23 2.5 P	Options	0.00%	191.73%	0.00%	-40.44	0.00	Yes
<b>Total BurgerFi International Inc</b>			<b>0.04%</b>	<b>-34.83%</b>	<b>-0.02%</b>	<b>-2,155.07</b>	<b>-4.89</b>	
<b>Burlington Stores Inc</b>								
BURL	BURLINGTON STORES INC	Stocks	0.10%	-3.18%	0.00%	0.00	49.08	No
BURL 221014P00120000	BURL 14OCT22 120 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
BURL 221021P00120000	BURL 21OCT22 120 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
<b>Total Burlington Stores Inc</b>			<b>0.01%</b>	<b>2.88%</b>	<b>0.01%</b>	<b>0.00</b>	<b>49.08</b>	
<b>CBOE VOLATILITY INDEX</b>								
VIX 221019P00024000	VIX 19OCT22 24 P	Options	0.00%	-100.00%	0.00%	0.00	116.20	No
VIXW 220928P00021000	VIX 28SEP22 21 P	Options	0.00%	-100.00%	0.00%	0.00	21.75	No
VIXW 220928P00022000	VIX 28SEP22 22 P	Options	0.00%	-100.00%	0.00%	0.00	10.05	No
VIXW 221005P00022000	VIX 05OCT22 22 P	Options	0.00%	-100.00%	0.00%	0.00	13.05	No
VIXW 221005P00025000	VIX 05OCT22 25 P	Options	0.00%	-100.00%	0.00%	0.00	10.05	No
VIXW 221012P00025000	VIX 12OCT22 25 P	Options	0.00%	-100.00%	0.00%	0.00	22.05	No
<b>Total CBOE VOLATILITY INDEX</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>193.16</b>	
<b>Cherry Hill Mortgage Investment Corp</b>								
CHMI	CHERRY HILL MORTGAGE INVESTM	Stocks	0.35%	2.72%	0.01%	-12,821.06	-1,697.09	Yes
CHMI 221216C00007500	CHMI 16DEC22 7.5 C	Options	0.00%	118.18%	0.00%	182.38	0.00	Yes
CHMI 230317C00007500	CHMI 17MAR23 7.5 C	Options	0.00%	-41.47%	0.00%	23.23	0.00	Yes
CHMI PRB	CHERRY HILL MTG INV CORP	Stocks	0.28%	-13.26%	-0.04%	-2,818.97	0.00	Yes
<b>Total Cherry Hill Mortgage Investment Corp</b>			<b>0.64%</b>	<b>-4.55%</b>	<b>-0.03%</b>	<b>-15,434.41</b>	<b>-1,697.09</b>	
<b>Chimera Investment Corp</b>								
CIM PRA	CIM 8 12/31/49 PFD	Stocks	0.03%	4.52%	0.00%	-926.50	0.00	Yes
CIM PRC	CHIMERA INVESTMENT CORP	Stocks	0.04%	-0.09%	0.00%	-1,963.72	0.00	Yes
CIM PRD	CHIMERA INVESTMENT CORP	Stocks	0.19%	-1.17%	0.00%	-6,706.33	0.00	Yes
<b>Total Chimera Investment Corp</b>			<b>0.25%</b>	<b>-0.40%</b>	<b>0.00%</b>	<b>-9,596.55</b>	<b>0.00</b>	

## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>CIM Commercial Trust Corp</b>								
CMCT	CREATIVE MEDIA & COMMUNITY T	Stocks	0.63%	0.01%	0.00%	-13,560.12	0.00	Yes
CMCT 221118C00007500	CMCT 18NOV22 7.5 C	Options	0.00%	-97.69%	0.00%	65.72	0.00	Yes
CMCT 221216C00007500	CMCT 16DEC22 7.5 C	Options	-0.01%	-87.03%	0.01%	1,044.29	0.00	Yes
<b>Total CIM Commercial Trust Corp</b>			<b>0.62%</b>	<b>1.72%</b>	<b>0.01%</b>	<b>-12,450.11</b>	<b>0.00</b>	
<b>CION Investment Corp</b>								
CION	CION INVESTMENT CORP	Stocks	1.12%	7.71%	0.09%	-5,267.76	0.00	Yes
CION 221021P00010000	CION 21OCT22 10 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
CION 221216C00012500	CION 16DEC22 12.5 C	Options	0.00%	447.93%	0.00%	-14.74	0.00	Yes
CION 221216P00010000	CION 16DEC22 10 P	Options	0.00%	-18.61%	0.00%	-73.07	0.00	Yes
<b>Total CION Investment Corp</b>			<b>1.12%</b>	<b>8.12%</b>	<b>0.09%</b>	<b>-5,355.58</b>	<b>0.00</b>	
<b>Credit Suisse Group AG</b>								
SLVO	X-LINKS SLVR SHRS COVRD CALL	ETFs	0.22%	6.75%	0.01%	-5,371.59	-25.55	Yes
SLVO	X-LINKS SLVR SHRS COVRD CALL	ETFs	0.22%	0.00%	0.00%	0.00	0.00	No
<b>Total Credit Suisse Group AG</b>			<b>0.23%</b>	<b>6.79%</b>	<b>0.01%</b>	<b>-5,371.59</b>	<b>-25.55</b>	
<b>Crescent Capital BDC Inc</b>								
CCAP	CRESCENT CAPITAL BDC INC	Stocks	2.29%	-11.34%	-0.29%	-71,149.20	0.00	Yes
CCAP 221216C00020000	CCAP 16DEC22 20 C	Options	0.00%	-48.74%	0.00%	12.70	0.00	Yes
<b>Total Crescent Capital BDC Inc</b>			<b>2.29%</b>	<b>-11.34%</b>	<b>-0.29%</b>	<b>-71,136.50</b>	<b>0.00</b>	
<b>Diversified Healthcare Trust</b>								
DHC	DIVERSIFIED HEALTHCARE TRUST	Stocks	0.24%	12.26%	0.03%	-22,972.20	0.00	Yes
DHC 221216C00002500	DHC 16DEC22 2.5 C	Options	0.00%	-37.06%	0.00%	164.31	0.00	Yes
DHC 230317C00002500	DHC 17MAR23 2.5 C	Options	0.00%	33.33%	0.00%	2.57	0.00	Yes
<b>Total Diversified Healthcare Trust</b>			<b>0.24%</b>	<b>12.25%</b>	<b>0.03%</b>	<b>-22,805.32</b>	<b>0.00</b>	
<b>Duluth Holdings Inc</b>								
DLTH	DULUTH HOLDINGS INC - CL B	Stocks	0.02%	6.23%	0.00%	0.00	120.86	No
DLTH 221021C00007500	DLTH 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
<b>Total Duluth Holdings Inc</b>			<b>0.02%</b>	<b>13.89%</b>	<b>0.00%</b>	<b>0.00</b>	<b>120.86</b>	
<b>Federal Agency for Management</b>								
FEES	FEDERAL GRID CO UNIFIED ENER	Stocks	0.00%	9.13%	0.00%	-222.34	0.00	Yes
HYDR	RUSHYDRO PJSC	Stocks	0.00%	7.80%	0.00%	27.24	0.00	Yes
<b>Total Federal Agency for Management</b>			<b>0.00%</b>	<b>8.21%</b>	<b>0.00%</b>	<b>-195.10</b>	<b>0.00</b>	
<b>FedEx Corp</b>								
FDX 220930P00140000	FDX 30SEP22 140 P	Options	0.00%	-100.00%	0.00%	0.00	80.55	No
<b>Total FedEx Corp</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>80.55</b>	
<b>Ford Motor Co</b>								
F 6 5/8 02/15/28	F 6 5/8 02/15/28	Bonds	0.01%	-1.39%	0.00%	-212.43	0.00	Yes
F 7 1/2 08/01/26	F 7 1/2 08/01/26	Bonds	0.00%	-0.80%	0.00%	-89.30	0.00	Yes
F 7 1/8 11/15/25	F 7 1/8 11/15/25	Bonds	0.00%	-0.42%	0.00%	-90.09	0.00	Yes
F 7 3/4 06/15/43	F 7 3/4 06/15/43	Bonds	0.01%	-2.85%	0.00%	-323.23	0.00	Yes
F 8.9 01/15/32	F 8.9 01/15/32	Bonds	0.26%	2.18%	0.01%	-8,386.60	0.00	Yes
F 9.3 03/01/30	F 9.3 03/01/30	Bonds	0.17%	4.02%	0.01%	-1,335.39	0.00	Yes
F 9.95 02/15/32	F 9.95 02/15/32	Bonds	0.01%	-0.29%	0.00%	-101.45	0.00	Yes
<b>Total Ford Motor Co</b>			<b>0.46%</b>	<b>2.57%</b>	<b>0.01%</b>	<b>-10,538.50</b>	<b>0.00</b>	
<b>FS KKR Capital Corp</b>								
FSK	FS KKR CAPITAL CORP	Stocks	2.26%	9.59%	0.22%	-31,650.71	0.00	Yes
FSK 221021C00022500	FSK 21OCT22 22.5 C	Options	0.00%	-100.00%	0.00%	0.00	25.16	No
FSK 221021C00025000	FSK 21OCT22 25 C	Options	0.00%	-100.00%	0.00%	0.00	225.14	No

## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
FSK 221021P00020000	FSK 21OCT22 20 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
FSK 230120C00025000	FSK 20JAN23 25 C	Options	0.00%	-43.20%	0.00%	164.60	0.00	Yes
FSK 4 1/8 02/01/25	FSK 4 1/8 02/01/25	Bonds	0.01%	-0.94%	0.00%	106.54	0.00	Yes
FSK 4 5/8 07/15/24	FSK 4 5/8 07/15/24	Bonds	0.01%	-1.41%	0.00%	118.45	0.00	Yes
<b>Total FS KKR Capital Corp</b>			<b>2.28%</b>	<b>9.64%</b>	<b>0.22%</b>	<b>-31,261.12</b>	<b>250.30</b>	
<b>General Electric Co</b>								
GE 3 1/2 02/15/29	GE 3 1/2 02/15/29	Bonds	0.02%	-2.53%	0.00%	-133.50	0.00	Yes
GE 3 1/2 09/15/29	GE 3 1/2 09/15/29	Bonds	0.08%	-5.14%	0.00%	-1,030.81	0.00	Yes
GE 3 5/8 05/01/30	GE 3 5/8 05/01/30	Bonds	0.07%	-3.00%	0.00%	-333.90	0.00	Yes
GE 3 5/8 09/15/32	GE 3 5/8 09/15/32	Bonds	0.03%	-5.01%	0.00%	-883.40	0.00	Yes
GE 3.6 08/15/32 TGD8	GE 3.6 08/15/32	Bonds	0.01%	-5.80%	0.00%	-222.56	0.00	Yes
GE 3.6 12/15/32	GE 3.6 12/15/32	Bonds	0.02%	-2.33%	0.00%	-339.63	0.00	Yes
GE 3.7 01/15/33	GE 3.7 01/15/33	Bonds	0.01%	-2.52%	0.00%	-235.82	0.00	Yes
GE 3.7 04/15/30	GE 3.7 04/15/30	Bonds	0.08%	-1.74%	0.00%	-554.20	0.00	Yes
GE 4 04/15/29	GE 4 04/15/29	Bonds	0.01%	-1.48%	0.00%	-133.23	0.00	Yes
GE 4 06/15/32	GE 4 06/15/32	Bonds	0.07%	-3.27%	0.00%	-2,257.82	0.00	Yes
GE 4 06/15/32 TJF0	GE 4 06/15/32	Bonds	0.10%	-4.32%	0.00%	-3,317.81	0.00	Yes
GE 4 06/15/32 TKSO	GE 4 06/15/32	Bonds	0.11%	-1.65%	0.00%	-3,508.70	0.00	Yes
GE 4 07/15/32	GE 4 07/15/32	Bonds	0.16%	-2.00%	0.00%	-5,002.81	0.00	Yes
GE 4 07/15/32 TKV3	GE 4 07/15/32	Bonds	0.33%	-2.12%	-0.01%	-4,092.39	0.00	Yes
GE 4 1/4 02/15/34	GE 4 1/4 02/15/34	Bonds	0.14%	-1.71%	0.00%	-4,956.13	0.00	Yes
GE 4 1/4 03/15/30	GE 4 1/4 03/15/30	Bonds	0.05%	-5.32%	0.00%	-1,585.71	0.00	Yes
GE 4 1/4 03/15/34	GE 4 1/4 03/15/34	Bonds	0.01%	-6.53%	0.00%	-53.00	0.00	Yes
GE 4 1/4 09/15/28 TJS2	GE 4 1/4 09/15/28	Bonds	0.02%	-5.38%	0.00%	-225.43	0.00	Yes
GE 4 1/4 12/15/29	GE 4 1/4 12/15/29	Bonds	0.02%	-0.87%	0.00%	-562.48	0.00	Yes
GE 4 1/8 04/15/30	GE 4 1/8 04/15/30	Bonds	0.01%	-2.47%	0.00%	-292.94	0.00	Yes
GE 4 10/15/27	GE 4 10/15/27	Bonds	0.01%	-3.65%	0.00%	-40.95	0.00	Yes
GE 4.05 05/15/32	GE 4.05 05/15/32	Bonds	0.09%	-3.22%	0.00%	-2,185.30	0.00	Yes
GE 4.05 06/15/32	GE 4.05 06/15/32	Bonds	0.05%	-1.84%	0.00%	-1,101.95	0.00	Yes
GE 4.15 04/15/31	GE 4.15 04/15/31	Bonds	0.07%	-0.92%	0.00%	-547.05	0.00	Yes
GE 4.15 05/15/32	GE 4.15 05/15/32	Bonds	0.08%	-4.23%	0.00%	-2,562.85	0.00	Yes
GE 4.15 11/15/30	GE 4.15 11/15/30	Bonds	0.03%	-2.14%	0.00%	-843.92	0.00	Yes
GE 4.15 11/15/32	GE 4.15 11/15/32	Bonds	0.02%	-3.11%	0.00%	-410.20	0.00	Yes
GE 4.2 04/15/32	GE 4.2 04/15/32	Bonds	0.04%	-3.61%	0.00%	-1,502.88	0.00	Yes
GE 4.2 06/15/32	GE 4.2 06/15/32	Bonds	0.06%	-1.00%	0.00%	-1,533.44	0.00	Yes
GE 4.3 01/15/31	GE 4.3 01/15/31	Bonds	0.02%	-3.49%	0.00%	-249.60	0.00	Yes
GE 4.3 02/15/32	GE 4.3 02/15/32	Bonds	0.05%	-3.75%	0.00%	-1,751.52	0.00	Yes
GE 4.3 04/15/32	GE 4.3 04/15/32	Bonds	0.02%	-4.73%	0.00%	-566.61	0.00	Yes
GE 4.35 02/15/32	GE 4.35 02/15/32	Bonds	0.03%	-2.77%	0.00%	-1,015.04	0.00	Yes
GE 4.35 02/15/32 TET5	GE 4.35 02/15/32	Bonds	0.19%	-1.70%	0.00%	-4,680.27	0.00	Yes
GE 4.35 03/15/32	GE 4.35 03/15/32	Bonds	0.06%	-1.96%	0.00%	-1,904.09	0.00	Yes
GE 4.65 02/15/33	GE 4.65 02/15/33	Bonds	0.06%	-2.47%	0.00%	-2,047.34	0.00	Yes
GE 5 01/15/29	GE 5 01/15/29	Bonds	0.13%	-3.77%	-0.01%	-3,694.28	0.00	Yes
GE 5 02/15/27	GE 5 02/15/27	Bonds	0.02%	-2.04%	0.00%	-302.13	0.00	Yes
GE 5 03/15/29	GE 5 03/15/29	Bonds	0.01%	-0.78%	0.00%	-196.35	0.00	Yes
GE 5 03/15/29 TBP6	GE 5 03/15/29	Bonds	0.06%	-3.83%	0.00%	-1,022.65	0.00	Yes
GE 5 05/15/30	GE 5 05/15/30	Bonds	0.06%	-0.83%	0.00%	0.00	-750.46	No
GE 5 1/2 04/15/36	GE 5 1/2 04/15/36	Bonds	0.22%	-2.52%	-0.01%	-6,702.77	0.00	Yes

# Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GE 5 1/4 03/15/32	GE 5 1/4 03/15/32	Bonds	0.15%	-3.65%	0.00%	-2,630.37	-3,751.58	Yes
GE 5 1/4 03/15/32 TBS0	GE 5 1/4 03/15/32	Bonds	0.10%	-2.26%	0.00%	0.00	-2,449.80	No
GE 5 1/4 04/15/34	GE 5 1/4 04/15/34	Bonds	0.14%	-5.40%	-0.01%	-4,869.42	-659.43	Yes
GE 5 1/4 05/15/34	GE 5 1/4 05/15/34	Bonds	0.09%	-3.85%	0.00%	-2,971.30	0.00	Yes
GE 5 1/4 06/15/34 TCE0	GE 5 1/4 06/15/34	Bonds	0.12%	-5.71%	-0.01%	-4,101.68	0.00	Yes
GE 5 1/4 06/15/34 TCM2	GE 5 1/4 06/15/34	Bonds	0.04%	-2.68%	0.00%	-310.60	0.00	Yes
GE 5 1/4 06/15/36	GE 5 1/4 06/15/36	Bonds	0.33%	-4.93%	-0.02%	-10,587.83	0.00	Yes
GE 5 1/4 07/15/34 TCP5	GE 5 1/4 07/15/34	Bonds	0.02%	-4.31%	0.01%	-75.98	-6,335.22	Yes
GE 5 12/15/27	GE 5 12/15/27	Bonds	0.02%	-1.51%	0.00%	-269.04	0.00	Yes
GE 5.05 02/15/29	GE 5.05 02/15/29	Bonds	0.01%	0.43%	0.00%	-188.63	0.00	Yes
GE 5.1 03/15/29	GE 5.1 03/15/29	Bonds	0.03%	-2.13%	0.00%	0.00	-792.76	No
GE 5.1 06/15/32	GE 5.1 06/15/32	Bonds	0.29%	-3.82%	-0.01%	-9,227.56	0.00	Yes
GE 5.3 06/15/36	GE 5.3 06/15/36	Bonds	0.13%	-0.76%	0.00%	-3,498.12	0.00	Yes
GE 5.45 04/15/36	GE 5.45 04/15/36	Bonds	0.03%	-5.04%	0.00%	-1,081.48	0.00	Yes
<b>Total General Electric Co</b>			<b>4.19%</b>	<b>-2.74%</b>	<b>-0.12%</b>	<b>-104,395.45</b>	<b>-14,739.24</b>	
<b>Goldman Sachs Group Inc/The</b>								
GS 2 1/4 09/30/31	GS 2 1/4 09/30/31	Bonds	0.01%	-3.69%	0.00%	-79.75	0.00	Yes
GS 4 05/15/33	GS 4 05/15/33	Bonds	0.04%	-4.23%	0.00%	-1,073.90	0.00	Yes
GS 4 08/15/34	GS 4 08/15/34	Bonds	0.01%	-3.27%	0.00%	-275.80	0.00	Yes
GS 4 1/2 01/15/37	GS 4 1/2 01/15/37	Bonds	0.20%	-4.92%	-0.01%	-7,469.26	0.00	Yes
GS 4 1/2 03/15/39	GS 4 1/2 03/15/39	Bonds	0.01%	-0.72%	0.00%	-595.62	0.00	Yes
GS 4 1/2 03/15/39 CFU0	GS 4 1/2 03/15/39	Bonds	0.02%	-2.68%	0.00%	-928.11	0.00	Yes
GS 4 1/2 08/15/33	GS 4 1/2 08/15/33	Bonds	0.02%	-5.85%	0.00%	-400.44	0.00	Yes
GS 4 1/4 02/15/36	GS 4 1/4 02/15/36	Bonds	0.02%	-7.20%	0.00%	-874.81	0.00	Yes
GS 4 1/4 02/15/38	GS 4 1/4 02/15/38	Bonds	0.02%	-7.91%	0.00%	-904.17	0.00	Yes
GS 4 1/4 02/15/38 CBJ9	GS 4 1/4 02/15/38	Bonds	0.01%	-6.79%	0.00%	-601.50	0.00	Yes
GS 4 1/4 02/15/38 CBM2	GS 4 1/4 02/15/38	Bonds	0.02%	0.15%	0.00%	-683.77	0.00	Yes
GS 4 1/4 03/15/36	GS 4 1/4 03/15/36	Bonds	0.02%	-3.59%	0.00%	-822.33	0.00	Yes
GS 4 1/4 04/15/33	GS 4 1/4 04/15/33	Bonds	0.01%	-1.06%	0.00%	-432.62	0.00	Yes
GS 4 1/4 05/15/34	GS 4 1/4 05/15/34	Bonds	0.06%	0.81%	0.00%	-1,113.63	0.00	Yes
GS 4 1/4 05/15/35	GS 4 1/4 05/15/35	Bonds	0.03%	-4.73%	0.00%	-1,450.30	0.00	Yes
GS 4 1/4 12/15/34	GS 4 1/4 12/15/34	Bonds	0.26%	-5.69%	-0.02%	-10,038.02	0.00	Yes
GS 4 1/4 12/15/37	GS 4 1/4 12/15/37	Bonds	0.02%	-4.89%	0.00%	-879.71	0.00	Yes
GS 4 3/4 04/29/32	GS 4 3/4 04/29/32	Bonds	0.05%	-8.50%	-0.01%	-571.16	0.00	Yes
GS 4 3/4 08/15/33	GS 4 3/4 08/15/33	Bonds	0.17%	-3.54%	-0.01%	-5,357.28	0.00	Yes
GS 4 3/4 08/15/33 CDS7	GS 4 3/4 08/15/33	Bonds	0.07%	-5.43%	0.00%	-2,290.19	0.00	Yes
GS 4 3/4 08/15/33 EF46	GS 4 3/4 08/15/33	Bonds	0.02%	-7.95%	0.00%	-718.97	0.00	Yes
GS 4 3/4 08/15/35	GS 4 3/4 08/15/35	Bonds	0.03%	-10.38%	0.00%	-1,207.04	0.00	Yes
GS 4 3/4 09/15/37	GS 4 3/4 09/15/37	Bonds	0.67%	-6.40%	-0.04%	-28,174.77	0.00	Yes
GS 4 3/4 12/15/38	GS 4 3/4 12/15/38	Bonds	0.06%	-2.69%	0.00%	-2,067.90	0.00	Yes
GS 4.05 03/15/32	GS 4.05 03/15/32	Bonds	0.03%	-4.33%	0.00%	-878.68	0.00	Yes
GS 4.1 07/15/34	GS 4.1 07/15/34	Bonds	0.01%	-6.80%	0.00%	-152.39	0.00	Yes
GS 4.15 05/15/38	GS 4.15 05/15/38	Bonds	0.05%	3.23%	0.00%	-1,835.81	0.00	Yes
GS 4.2 01/15/38	GS 4.2 01/15/38	Bonds	0.05%	-3.76%	0.00%	-1,810.76	0.00	Yes
GS 4.3 02/15/38	GS 4.3 02/15/38	Bonds	0.07%	-11.34%	-0.01%	-2,747.47	0.00	Yes
GS 4.3 05/15/36	GS 4.3 05/15/36	Bonds	0.01%	-2.36%	0.00%	-420.61	0.00	Yes
GS 4.3 12/15/32	GS 4.3 12/15/32	Bonds	0.08%	-6.58%	-0.01%	-2,508.59	0.00	Yes
GS 4.3 12/15/37	GS 4.3 12/15/37	Bonds	0.05%	-0.49%	0.00%	-2,112.51	0.00	Yes

## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
GS 4.35 02/15/34	GS 4.35 02/15/34	Bonds	0.10%	-4.73%	0.00%	-3,730.84	0.00	Yes
GS 4.65 12/15/33	GS 4.65 12/15/33	Bonds	0.01%	-3.67%	0.00%	-581.98	0.00	Yes
GS 5 08/15/33	GS 5 08/15/33	Bonds	0.01%	-4.69%	0.00%	-215.51	0.00	Yes
GS 5 08/15/37	GS 5 08/15/37	Bonds	0.23%	-1.93%	0.00%	-8,626.15	0.00	Yes
GS 5 09/15/25	GS 5 09/15/25	Bonds	0.00%	0.86%	0.00%	-57.18	0.00	Yes
GS 5 09/15/38	GS 5 09/15/38	Bonds	0.07%	-8.11%	-0.01%	-2,617.14	0.00	Yes
GS 5 09/15/38 CEE7	GS 5 09/15/38	Bonds	0.21%	-10.24%	-0.02%	-9,177.64	-265.54	Yes
GS 5 1/2 02/15/35	GS 5 1/2 02/15/35	Bonds	0.09%	-3.91%	0.00%	-3,359.33	0.00	Yes
GS 5 1/2 03/15/32	GS 5 1/2 03/15/32	Bonds	0.06%	-2.96%	0.00%	-872.40	0.00	Yes
GS 5 1/2 03/15/32 EN21	GS 5 1/2 03/15/32	Bonds	0.01%	-5.38%	0.00%	-279.27	0.00	Yes
GS 5 1/2 03/15/34	GS 5 1/2 03/15/34	Bonds	0.12%	-4.02%	-0.01%	-3,638.25	0.00	Yes
GS 5 1/2 03/15/39	GS 5 1/2 03/15/39	Bonds	0.07%	-1.62%	0.00%	-1,086.32	0.00	Yes
GS 5 1/2 04/15/32	GS 5 1/2 04/15/32	Bonds	0.15%	-6.42%	-0.01%	-4,007.24	0.00	Yes
GS 5 1/2 05/15/37	GS 5 1/2 05/15/37	Bonds	1.54%	-0.45%	-0.01%	-55,947.50	-258.98	Yes
GS 5 1/2 05/15/37 EP86	GS 5 1/2 05/15/37	Bonds	1.29%	-0.70%	-0.01%	-39,066.59	0.00	Yes
GS 5 1/2 06/15/33	GS 5 1/2 06/15/33	Bonds	0.03%	-1.58%	0.00%	-1,107.38	0.00	Yes
GS 5 1/2 06/15/35	GS 5 1/2 06/15/35	Bonds	0.09%	-4.44%	0.00%	-2,837.00	0.00	Yes
GS 5 1/2 09/15/36	GS 5 1/2 09/15/36	Bonds	0.38%	-0.13%	0.00%	-12,933.30	0.00	Yes
GS 5 1/2 11/15/37	GS 5 1/2 11/15/37	Bonds	1.03%	3.41%	0.03%	-32,316.56	0.00	Yes
GS 5 1/2 12/15/37	GS 5 1/2 12/15/37	Bonds	0.13%	-4.08%	-0.01%	-5,226.15	0.00	Yes
GS 5 1/4 06/15/33	GS 5 1/4 06/15/33	Bonds	0.10%	-0.28%	0.00%	-2,671.56	0.00	Yes
GS 5 1/4 11/15/33	GS 5 1/4 11/15/33	Bonds	0.03%	-5.48%	0.00%	-510.93	0.00	Yes
GS 5 3/4 02/15/37	GS 5 3/4 02/15/37	Bonds	0.82%	-7.67%	-0.06%	-32,741.82	0.00	Yes
GS 5 3/4 02/15/38	GS 5 3/4 02/15/38	Bonds	0.22%	-2.78%	-0.01%	-8,780.08	0.00	Yes
GS 5 3/4 05/15/36	GS 5 3/4 05/15/36	Bonds	0.61%	-1.78%	-0.01%	-23,054.07	0.00	Yes
GS 5 3/4 05/15/39	GS 5 3/4 05/15/39	Bonds	0.10%	-6.01%	-0.01%	-3,916.17	0.00	Yes
GS 5 3/4 06/15/40	GS 5 3/4 06/15/40	Bonds	0.06%	0.19%	0.00%	-2,577.43	0.00	Yes
GS 5 3/4 11/15/31	GS 5 3/4 11/15/31	Bonds	0.04%	1.78%	0.00%	-1,083.89	0.00	Yes
GS 5.15 07/15/38	GS 5.15 07/15/38	Bonds	0.51%	-3.06%	-0.02%	-19,971.91	0.00	Yes
GS 5.35 02/15/32	GS 5.35 02/15/32	Bonds	0.01%	0.11%	0.00%	-223.61	0.00	Yes
GS 5.85 06/15/32	GS 5.85 06/15/32	Bonds	0.12%	-1.75%	0.00%	0.00	-3,714.41	No
GS 6 12/15/33	GS 6 12/15/33	Bonds	0.01%	-12.69%	0.00%	-99.99	0.00	Yes
<b>Total Goldman Sachs Group Inc/The</b>			<b>10.47%</b>	<b>-2.61%</b>	<b>-0.29%</b>	<b>-364,793.09</b>	<b>-4,238.93</b>	
<b>Granite Point Mortgage Trust Inc</b>								
GPMT	GRANITE POINT MORTGAGE TRUST	Stocks	3.64%	0.26%	0.06%	-259,634.43	0.00	Yes
GPMT 221021C00007500	GPMT 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	47.99	No
GPMT 221021C00010000	GPMT 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	42.79	No
GPMT 221021C00012500	GPMT 21OCT22 12.5 C	Options	0.00%	-100.00%	0.00%	0.00	16.05	No
GPMT 221021P00007500	GPMT 21OCT22 7.5 P	Options	-0.01%	-100.00%	0.00%	0.00	0.00	No
GPMT 221118C00010000	GPMT 18NOV22 10 C	Options	0.00%	-98.21%	0.00%	60.27	0.00	Yes
GPMT 221118P00005000	GPMT 18NOV22 5 P	Options	0.00%	-99.93%	0.00%	60.75	0.00	Yes
GPMT 221216C00012500	GPMT 16DEC22 12.5 C	Options	0.00%	-76.32%	0.00%	1,041.64	0.00	Yes
GPMT 221216C00015000	GPMT 16DEC22 15 C	Options	0.00%	-50.00%	0.00%	30.15	0.00	Yes
GPMT 221216C00022500	GPMT 16DEC22 22.5 C	Options	0.00%	0.00%	0.00%	30.42	0.00	Yes
GPMT 221216P00007500	GPMT 16DEC22 7.5 P	Options	0.00%	-7.57%	0.00%	-90.34	0.00	Yes
<b>Total Granite Point Mortgage Trust Inc</b>			<b>3.63%</b>	<b>0.35%</b>	<b>0.06%</b>	<b>-258,501.54</b>	<b>106.82</b>	
<b>Great Ajax Corp</b>								
AJX	GREAT AJAX CORP	Stocks	0.93%	4.24%	0.04%	-23,722.20	0.00	Yes

## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
AJX 221021P00007500	AJX 21OCT22 7.5 P	Options	0.00%	-100.00%	0.00%	0.00	10.16	No
AJX 221118C00012500	AJX 18NOV22 12.5 C	Options	0.00%	-95.97%	0.00%	14.80	0.00	Yes
<b>Total Great Ajax Corp</b>			<b>0.93%</b>	<b>4.26%</b>	<b>0.04%</b>	<b>-23,707.40</b>	<b>10.16</b>	
<b>Hanesbrands Inc</b>								
HBI	HANESBRANDS INC.	Stocks	1.12%	-16.93%	-0.20%	-78,576.90	0.00	Yes
HBI 220930C00009000	HBI 30SEP22 9 C	Options	0.00%	-100.00%	0.00%	0.00	65.74	No
HBI 220930C00010000	HBI 30SEP22 10 C	Options	0.00%	-100.00%	0.00%	0.00	32.09	No
HBI 220930P00008000	HBI 30SEP22 8 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221007C00010000	HBI 07OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	15.20	No
HBI 221007P00008000	HBI 07OCT22 8 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221007P00009000	HBI 07OCT22 9 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
HBI 221014C00009000	HBI 14OCT22 9 C	Options	0.00%	-100.00%	0.00%	0.00	42.30	No
HBI 221021C00008000	HBI 21OCT22 8 C	Options	0.00%	-100.00%	0.00%	0.00	155.08	No
HBI 221021C00009000	HBI 21OCT22 9 C	Options	0.00%	-100.00%	0.00%	0.00	157.19	No
HBI 221021C00010000	HBI 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	10.20	No
HBI 221021C00011000	HBI 21OCT22 11 C	Options	0.00%	-100.00%	0.00%	0.00	34.30	No
HBI 221021C00012000	HBI 21OCT22 12 C	Options	0.00%	-100.00%	0.00%	0.00	465.81	No
HBI 221021C00014000	HBI 21OCT22 14 C	Options	0.00%	-100.00%	0.00%	0.00	311.19	No
HBI 221021C00015000	HBI 21OCT22 15 C	Options	0.00%	-100.00%	0.00%	0.00	100.40	No
HBI 221021P00008000	HBI 21OCT22 8 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
HBI 221021P00009000	HBI 21OCT22 9 P	Options	-0.01%	-100.00%	0.01%	0.00	0.00	No
HBI 221021P00011000	HBI 21OCT22 11 P	Options	-0.02%	-100.00%	0.03%	0.00	0.00	No
HBI 221028C00008000	HBI 28OCT22 8 C	Options	0.00%	-100.00%	0.00%	0.00	25.20	No
HBI 221028C00009000	HBI 28OCT22 9 C	Options	0.00%	-100.00%	0.00%	0.00	16.05	No
HBI 221104C00008000	HBI 04NOV22 8 C	Options	0.00%	-99.96%	0.00%	433.01	0.00	Yes
HBI 221104C00009000	HBI 04NOV22 9 C	Options	0.00%	-99.90%	0.00%	30.12	0.00	Yes
HBI 221111C00007500	HBI 11NOV22 7.5 C	Options	0.00%	-25.81%	0.00%	10.44	0.00	Yes
HBI 221111C00009000	HBI 11NOV22 9 C	Options	0.00%	-97.97%	0.00%	9.65	0.00	Yes
HBI 221118C00009000	HBI 18NOV22 9 C	Options	0.00%	-94.38%	0.00%	192.44	0.00	Yes
HBI 221118C00010000	HBI 18NOV22 10 C	Options	0.00%	-95.61%	0.00%	74.32	0.00	Yes
HBI 230120C00009000	HBI 20JAN23 9 C	Options	0.00%	-78.57%	0.00%	105.39	0.00	Yes
HBI 230120C00010000	HBI 20JAN23 10 C	Options	0.00%	-85.63%	0.00%	280.44	0.00	Yes
HBI 230120C00011000	HBI 20JAN23 11 C	Options	0.00%	-90.60%	0.00%	202.11	0.00	Yes
HBI 230120C00013000	HBI 20JAN23 13 C	Options	0.00%	-98.27%	0.00%	265.49	0.00	Yes
HBI 230120P00008000	HBI 20JAN23 8 P	Options	-0.01%	44.33%	0.00%	-812.48	0.00	Yes
HBI 230120P00012000	HBI 20JAN23 12 P	Options	0.00%	19.73%	0.00%	-423.98	0.00	Yes
<b>Total Hanesbrands Inc</b>			<b>1.08%</b>	<b>-13.23%</b>	<b>-0.14%</b>	<b>-78,209.96</b>	<b>1,430.73</b>	
<b>Investcorp Credit Management BDC Inc</b>								
ICMB	INVESTCORP CREDIT MANAGEMENT	Stocks	3.43%	-5.81%	-0.19%	-132,694.31	0.00	Yes
ICMB 221021C00007500	ICMB 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	37.19	No
ICMB 221021P00005000	ICMB 21OCT22 5 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
ICMB 230120C00005000	ICMB 20JAN23 5 C	Options	0.00%	72.15%	0.00%	36.84	0.00	Yes
ICMB 230421C00005000	ICMB 21APR23 5 C	Options	0.00%	585.67%	0.00%	-29.41	0.00	Yes
<b>Total Investcorp Credit Management BDC Inc</b>			<b>3.43%</b>	<b>-5.77%</b>	<b>-0.19%</b>	<b>-132,686.88</b>	<b>37.19</b>	
<b>IShares/USA</b>								
GNMA	ISHARES GNMA BOND ETF	ETFs	0.48%	0.55%	0.00%	-11,343.59	0.00	Yes
IGBH	ISHARES INTEREST RATE HEDGED	ETFs	0.20%	0.36%	0.00%	-3,021.15	0.00	Yes
IGSB	ISHARES 1-5Y INV GRADE CORP	ETFs	0.38%	-0.40%	0.00%	-5,527.13	0.00	Yes

# Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
SLV	ISHARES SILVER TRUST	ETFs	0.19%	6.03%	0.01%	-2,098.97	0.00	Yes
SLV 220930C00018000	SLV 30SEP22 18 C	Options	0.00%	-100.00%	0.00%	0.00	50.18	No
SLV 220930P00016500	SLV 30SEP22 16.5 P	Options	0.00%	-100.00%	0.00%	0.00	68.39	No
SLV 221021C00018500	SLV 21OCT22 18.5 C	Options	0.00%	-100.00%	0.00%	0.00	215.17	No
SLV 221021C00019000	SLV 21OCT22 19 C	Options	0.00%	-100.00%	0.00%	0.00	366.08	No
SLV 221021P00016000	SLV 21OCT22 16 P	Options	0.00%	-100.00%	0.00%	0.00	155.18	No
SLV 221118C00018500	SLV 18NOV22 18.5 C	Options	0.00%	20.11%	0.00%	-14.32	0.00	Yes
SLV 221125C00018500	SLV 25NOV22 18.5 C	Options	0.00%	17.16%	0.00%	-5.27	0.00	Yes
<b>Total iShares/USA</b>			<b>1.26%</b>	<b>1.38%</b>	<b>0.02%</b>	<b>-22,010.43</b>	<b>855.01</b>	
<b>IVR: INVESCO MORTGAGE CAPITAL: ADJ</b>								
IVR1 221021P00002500	IVR1 21OCT22 2.5 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
IVR1 230120C00002500	IVR1 20JAN23 2.5 C	Options	0.00%	-11.97%	0.00%	0.00	18.61	No
IVR1 230120C00003500	IVR1 20JAN23 3.5 C	Options	0.00%	-58.00%	0.00%	100.06	0.00	Yes
IVR1 230120C00004500	IVR1 20JAN23 4.5 C	Options	0.00%	-69.23%	0.00%	3.16	0.00	Yes
IVR1 240119C00003500	IVR1 19JAN24 3.5 C	Options	0.00%	-16.08%	0.00%	13.80	0.00	Yes
<b>Total IVR: INVESCO MORTGAGE CAPITAL: ADJ</b>			<b>0.00%</b>	<b>-95.34%</b>	<b>0.00%</b>	<b>117.01</b>	<b>18.61</b>	
<b>JetBlue Airways Corp</b>								
JBLU	JETBLUE AIRWAYS CORP	Stocks	0.01%	-4.09%	0.00%	0.00	-18.05	No
JBLU 221014P00007000	JBLU 14OCT22 7 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
JBLU 221028P00006500	JBLU 28OCT22 6.5 P	Options	0.00%	-100.00%	0.00%	0.00	11.55	No
JBLU 221104P00005000	JBLU 04NOV22 5 P	Options	0.00%	-99.89%	0.00%	8.69	0.00	Yes
<b>Total JetBlue Airways Corp</b>			<b>0.00%</b>	<b>-99.98%</b>	<b>0.00%</b>	<b>8.69</b>	<b>-6.50</b>	
<b>JP Morgan ETFs/USA</b>								
JEPI	JPMORGAN EQUITY PREMIUM INCO	ETFs	0.86%	4.54%	0.04%	-8,192.05	0.00	Yes
JEPI 221021C00057000	JEPI 21OCT22 57 C	Options	0.00%	-100.00%	0.00%	0.00	751.47	No
JEPI 230120C00055000	JEPI 20JAN23 55 C	Options	0.00%	16.40%	0.00%	-98.63	0.00	Yes
<b>Total JP Morgan ETFs/USA</b>			<b>0.85%</b>	<b>4.48%</b>	<b>0.04%</b>	<b>-8,290.67</b>	<b>751.47</b>	
<b>Meta Platforms Inc</b>								
META	META PLATFORMS INC-CLASS A	Stocks	0.30%	-36.49%	-0.12%	-14,667.83	0.00	Yes
META 220930P00130000	META 30SEP22 130 P	Options	0.00%	-100.00%	0.00%	0.00	109.55	No
META 221007P00130000	META 07OCT22 130 P	Options	0.00%	-100.00%	0.00%	0.00	137.73	No
META 221007P00140000	META 07OCT22 140 P	Options	-0.01%	-100.00%	0.02%	0.00	0.00	No
META 221014P00125000	META 14OCT22 125 P	Options	0.00%	-100.00%	0.00%	0.00	141.55	No
META 221028C00140000	META 28OCT22 140 C	Options	-0.01%	-100.00%	0.02%	0.00	2,234.13	No
META 221111C00110000	META 11NOV22 110 C	Options	0.00%	-79.88%	0.00%	107.18	0.00	Yes
<b>Total Meta Platforms Inc</b>			<b>0.19%</b>	<b>-47.66%</b>	<b>-0.08%</b>	<b>-14,560.65</b>	<b>2,622.95</b>	
<b>Netflix Inc</b>								
NFLX 220930P00195000	NFLX 30SEP22 195 P	Options	0.00%	-100.00%	0.00%	0.00	197.72	No
<b>Total Netflix Inc</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>197.72</b>	
<b>NLY: ANNALY CAPITAL MANAGEMENT IN: ADJ</b>								
NLY1 221021C00007000	NLY1 21OCT22 7 C	Options	0.00%	-100.00%	0.00%	0.00	118.21	No
NLY1 230120C00007000	NLY1 20JAN23 7 C	Options	0.00%	-49.80%	0.00%	562.55	0.00	Yes
NLY1 240119C00007000	NLY1 19JAN24 7 C	Options	0.00%	-71.33%	0.00%	193.73	0.00	Yes
<b>Total NLY: ANNALY CAPITAL MANAGEMENT IN: ADJ</b>			<b>0.00%</b>	<b>-57.49%</b>	<b>0.00%</b>	<b>756.29</b>	<b>118.21</b>	
<b>Orion Office REIT Inc</b>								
ONL	ORION OFFICE REIT INC	Stocks	0.39%	5.94%	0.02%	-17,365.13	0.00	Yes
ONL 221021P00010000	ONL 21OCT22 10 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
<b>Total Orion Office REIT Inc</b>			<b>0.39%</b>	<b>6.60%</b>	<b>0.03%</b>	<b>-17,365.13</b>	<b>0.00</b>	

## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
<b>PennantPark Investment Corp</b>								
PNNT	PENNANTPARK INVESTMENT CORP	Stocks	0.81%	5.39%	0.04%	-12,116.64	0.00	Yes
PNNT 221216C00007500	PNNT 16DEC22 7.5 C	Options	0.00%	-95.75%	0.00%	48.70	0.00	Yes
<b>Total PennantPark Investment Corp</b>			<b>0.81%</b>	<b>5.43%</b>	<b>0.05%</b>	<b>-12,067.95</b>	<b>0.00</b>	
<b>Pinterest Inc</b>								
PINS 221007P00018500	PINS 07OCT22 18.5 P	Options	0.00%	-100.00%	0.00%	0.00	14.55	No
<b>Total Pinterest Inc</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>14.55</b>	
<b>Polymetal International PLC</b>								
POLY	POLYMETAL INTERNATIONAL PLC	Stocks	0.00%	10.32%	0.00%	-247.52	0.00	Yes
POLY	POLYMETAL INTERNATIONAL PLC	Stocks	0.01%	15.11%	0.00%	-224.83	0.00	Yes
<b>Total Polymetal International PLC</b>			<b>0.01%</b>	<b>14.77%</b>	<b>0.00%</b>	<b>-472.36</b>	<b>0.00</b>	
<b>Portman Ridge Finance Corp</b>								
PTMN	PORTMAN RIDGE FINANCE CORP	Stocks	2.01%	4.69%	0.09%	4,625.99	0.00	Yes
PTMN 221021C00022500	PTMN 21OCT22 22.5 C	Options	0.00%	-100.00%	0.00%	0.00	20.32	No
PTMN 221021C00025000	PTMN 21OCT22 25 C	Options	0.00%	-100.00%	0.00%	0.00	405.96	No
PTMN 221021P00020000	PTMN 21OCT22 20 P	Options	0.00%	-100.00%	0.00%	0.00	300.14	No
PTMN 221118C00022500	PTMN 18NOV22 22.5 C	Options	0.00%	568.70%	0.00%	-173.31	0.00	Yes
<b>Total Portman Ridge Finance Corp</b>			<b>2.00%</b>	<b>4.80%</b>	<b>0.10%</b>	<b>4,452.68</b>	<b>726.42</b>	
<b>Prospect Capital Corp</b>								
PSEC	PROSPECT CAPITAL CORP	Stocks	1.10%	11.44%	0.12%	-11,530.83	0.00	Yes
PSEC 221021C00007000	PSEC 21OCT22 7 C	Options	0.00%	-100.00%	0.00%	0.00	8.95	No
PSEC 221021C00008000	PSEC 21OCT22 8 C	Options	0.00%	-100.00%	0.00%	0.00	291.55	No
PSEC 221021P00008000	PSEC 21OCT22 8 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
PSEC 221118C00008000	PSEC 18NOV22 8 C	Options	0.00%	-70.11%	0.00%	1,710.93	0.00	Yes
PSEC 221118C00009000	PSEC 18NOV22 9 C	Options	0.00%	-98.77%	0.00%	510.13	0.00	Yes
PSEC 221118P00007000	PSEC 18NOV22 7 P	Options	0.00%	-84.19%	0.00%	216.58	0.00	Yes
PSEC 221118P00008000	PSEC 18NOV22 8 P	Options	-0.01%	-48.17%	0.00%	52.23	0.00	Yes
PSEC 230120C00008000	PSEC 20JAN23 8 C	Options	0.00%	33.33%	0.00%	550.12	0.00	Yes
PSEC 230120C00009000	PSEC 20JAN23 9 C	Options	0.00%	-34.16%	0.00%	74.39	0.00	Yes
PSEC 230120C00010000	PSEC 20JAN23 10 C	Options	0.00%	-75.95%	0.00%	120.21	0.00	Yes
PSEC 230120P00007000	PSEC 20JAN23 7 P	Options	0.00%	-64.80%	0.00%	37.70	0.00	Yes
PSEC 230217C00008000	PSEC 17FEB23 8 C	Options	0.00%	101.61%	0.00%	265.87	0.00	Yes
PSEC 240119C00007000	PSEC 19JAN24 7 C	Options	0.00%	61.09%	0.00%	8.12	0.00	Yes
PSEC 3.437 10/15/28	PSEC 3.437 10/15/28	Bonds	0.51%	-3.71%	-0.02%	-19,271.93	0.00	Yes
PSEC 4 1/2 01/15/31 GAR1	PSEC 4 1/2 01/15/31	Bonds	0.01%	-2.11%	0.00%	-159.80	0.00	Yes
PSEC 4 1/4 08/15/29	PSEC 4 1/4 08/15/29	Bonds	0.09%	-7.87%	-0.01%	-2,737.51	0.00	Yes
PSEC 4 1/4 09/15/29	PSEC 4 1/4 09/15/29	Bonds	0.03%	-1.47%	0.00%	-772.32	0.00	Yes
PSEC 4 1/4 10/15/29	PSEC 4 1/4 10/15/29	Bonds	0.02%	-1.41%	0.00%	-410.36	0.00	Yes
PSEC 5 1/2 01/15/43 YCB5	PSEC 5 1/2 01/15/43	Bonds	0.02%	-15.05%	0.00%	-807.60	0.00	Yes
PSEC 6 1/4 05/15/43 YEA5	PSEC 6 1/4 05/15/43	Bonds	0.01%	-5.09%	0.00%	-369.26	0.00	Yes
<b>Total Prospect Capital Corp</b>			<b>1.77%</b>	<b>5.64%</b>	<b>0.10%</b>	<b>-32,513.33</b>	<b>300.50</b>	
<b>RAIT Financial Trust</b>								
RASGQ	RAIT INVT TR 7.75% SER A CUM REDM	Stocks	0.00%	0.00%	0.00%	-30,018.34	0.00	Yes
RASJQ	RAIT INVT TR 8.375% SER B CUM REDM	Stocks	0.00%	0.00%	0.00%	-107.70	0.00	Yes
<b>Total RAIT Financial Trust</b>			<b>0.00%</b>	<b>0.00%</b>	<b>0.00%</b>	<b>-30,126.04</b>	<b>0.00</b>	
<b>Ready Capital Corp</b>								
RC 221021P00010000	RC 21OCT22 10 P	Options	0.00%	-100.00%	0.00%	0.00	65.15	No
RC PRC	CVPR READY CAP CORP 6.25% +	Stocks	0.28%	-5.13%	-0.01%	-10,633.58	0.00	Yes



## Performance by Underlying (Cont.)

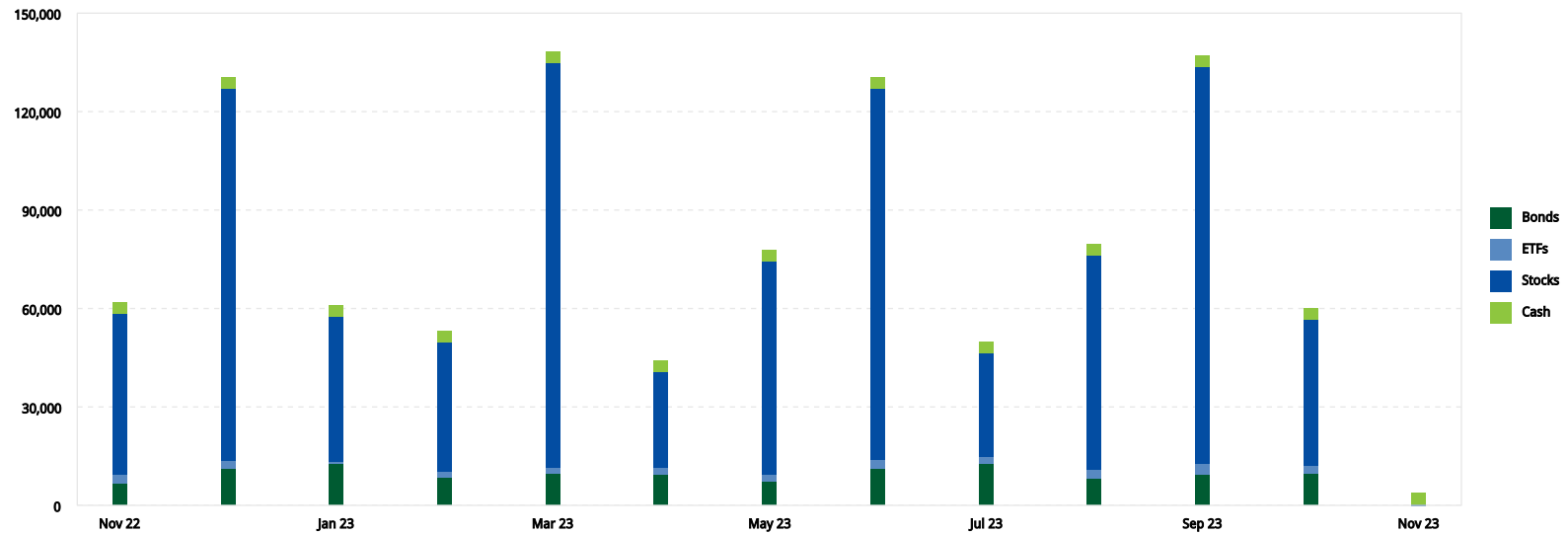
Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
RCA	READY CAPITAL CORP - PREFERRED A	Stocks	0.66%	0.94%	0.01%	-107.95	0.00	Yes
<b>Total Ready Capital Corp</b>			<b>0.95%</b>	<b>-0.87%</b>	<b>-0.01%</b>	<b>-10,741.53</b>	<b>65.15</b>	
<b>Russian Federation</b>								
GAZP	GAZPROM PJSC	Stocks	0.06%	-25.00%	-0.02%	-578.82	0.00	Yes
IRAO	INTER RAO UES PJSC	Stocks	0.00%	10.13%	0.00%	-139.95	0.00	Yes
VTBR	VTB BANK PJSC	Stocks	0.00%	0.49%	0.00%	-253.75	0.00	Yes
<b>Total Russian Federation</b>			<b>0.06%</b>	<b>-24.14%</b>	<b>-0.02%</b>	<b>-972.51</b>	<b>0.00</b>	
<b>Snap Inc</b>								
SNAP	SNAP INC - A	Stocks	0.01%	2.70%	0.00%	0.00	40.90	No
SNAP 221021P00007000	SNAP 21OCT22 7 P	Options	0.00%	-100.00%	0.00%	0.00	27.73	No
SNAP 221021P00008000	SNAP 21OCT22 8 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
<b>Total Snap Inc</b>			<b>0.00%</b>	<b>-73.28%</b>	<b>0.00%</b>	<b>0.00</b>	<b>68.63</b>	
<b>Thor Industries Inc</b>								
THO 221021P00065000	THO 21OCT22 65 P	Options	0.00%	-100.00%	0.01%	0.00	525.58	No
THO 221021P00070000	THO 21OCT22 70 P	Options	0.00%	-100.00%	0.00%	0.00	180.19	No
<b>Total Thor Industries Inc</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.01%</b>	<b>0.00</b>	<b>705.78</b>	
<b>VF Corp</b>								
VFC	VF CORP	Stocks	0.38%	-30.29%	-0.11%	-15,686.53	0.00	Yes
VFC 220930C00038000	VFC 30SEP22 38 C	Options	0.00%	-100.00%	0.00%	0.00	40.79	No
VFC 220930P00035000	VFC 30SEP22 35 P	Options	-0.02%	-100.00%	0.01%	0.00	0.00	No
VFC 220930P00037000	VFC 30SEP22 37 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 220930P00038000	VFC 30SEP22 38 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221007C00033000	VFC 07OCT22 33 C	Options	0.00%	-100.00%	0.00%	0.00	25.40	No
VFC 221007C00038000	VFC 07OCT22 38 C	Options	0.00%	-100.00%	0.00%	0.00	30.20	No
VFC 221007P00030000	VFC 07OCT22 30 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221014C00034000	VFC 14OCT22 34 C	Options	0.00%	-100.00%	0.00%	0.00	50.40	No
VFC 221014P00030000	VFC 14OCT22 30 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
VFC 221021C00034000	VFC 21OCT22 34 C	Options	0.00%	-100.00%	0.00%	0.00	90.59	No
VFC 221028C00030000	VFC 28OCT22 30 C	Options	0.00%	-100.00%	0.00%	0.00	102.89	No
VFC 221028C00031000	VFC 28OCT22 31 C	Options	0.00%	-100.00%	0.00%	0.00	255.59	No
VFC 221028C00033000	VFC 28OCT22 33 C	Options	0.00%	-100.00%	0.00%	0.00	120.79	No
VFC 221028C00035000	VFC 28OCT22 35 C	Options	0.00%	-100.00%	0.00%	0.00	351.58	No
VFC 221104C00029000	VFC 04NOV22 29 C	Options	0.00%	-75.26%	0.00%	30.42	0.00	Yes
VFC 221111C00030000	VFC 11NOV22 30 C	Options	0.00%	-70.25%	0.00%	35.42	0.00	Yes
VFC 221111C00031000	VFC 11NOV22 31 C	Options	0.00%	-62.58%	0.00%	6.39	0.00	Yes
<b>Total VF Corp</b>			<b>0.37%</b>	<b>-37.41%</b>	<b>-0.09%</b>	<b>-15,614.31</b>	<b>1,068.24</b>	
<b>Walmart Inc</b>								
WMT 220930P00130000	WMT 30SEP22 130 P	Options	0.00%	-100.00%	0.00%	0.00	59.55	No
<b>Total Walmart Inc</b>			<b>0.00%</b>	<b>-100.00%</b>	<b>0.00%</b>	<b>0.00</b>	<b>59.55</b>	
<b>Weber Inc</b>								
WEBR	WEBER INC - CLASS A	Stocks	0.05%	4.80%	0.00%	0.00	531.11	No
WEBR 221021C00007500	WEBR 21OCT22 7.5 C	Options	0.00%	-100.00%	0.00%	0.00	335.33	No
WEBR 221021C00010000	WEBR 21OCT22 10 C	Options	0.00%	-100.00%	0.00%	0.00	15.05	No
WEBR 221021P00007500	WEBR 21OCT22 7.5 P	Options	0.00%	-100.00%	0.00%	0.00	0.00	No
WEBR 221216P00005000	WEBR 16DEC22 5 P	Options	0.00%	-84.00%	0.00%	696.97	0.00	Yes
WEBR 230317P00002500	WEBR 17MAR23 2.5 P	Options	0.00%	-92.09%	0.00%	70.25	0.00	Yes
<b>Total Weber Inc</b>			<b>0.03%</b>	<b>-14.47%</b>	<b>0.01%</b>	<b>767.22</b>	<b>881.49</b>	
<b>Wells Fargo &amp; Co</b>								

## Performance by Underlying (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Financial Inst.	Avg Weight	Return	Contribution	Unrealized P&L	Realized P&L	Open
WFC 4.1 06/03/26	WFC 4.1 06/03/26	Bonds	0.10%	0.98%	0.00%	-1,170.38	0.00	Yes
WFC PRL	WELLS FARGO 7.5% NON CUM PERP CONV...	Stocks	0.59%	-1.72%	-0.01%	-23,796.90	0.00	Yes
WFC PRZ	WELLS FARGO & COMPANY	Stocks	0.21%	-5.21%	-0.01%	-10,045.92	0.00	Yes
<b>Total Wells Fargo &amp; Co</b>			<b>0.90%</b>	<b>-2.26%</b>	<b>-0.02%</b>	<b>-35,013.19</b>	<b>0.00</b>	
<b>Western Asset Trust Closed End</b>								
GDO	WESTERN ASSET GL CORP DEF OP	Stocks	0.09%	2.58%	0.00%	-5,176.59	0.00	Yes
SCD	LMP CAPITAL AND INCOME FUND	Stocks	0.09%	9.06%	0.01%	-1,375.81	0.00	Yes
<b>Total Western Asset Trust Closed End</b>			<b>0.18%</b>	<b>5.69%</b>	<b>0.01%</b>	<b>-6,552.40</b>	<b>0.00</b>	
<b>WFC Holdings Corp</b>								
WFC 6 1/2 12/01/28	WFC 6 1/2 12/01/28	Bonds	0.21%	0.27%	0.00%	-5,250.22	0.00	Yes
WFC 6 1/8 01/09/28	WFC 6 1/8 01/09/28	Bonds	0.72%	-2.53%	-0.02%	-9,741.33	0.00	Yes
WFC 6.18 02/15/36	WFC 6.18 02/15/36	Bonds	0.12%	-4.29%	0.00%	-2,735.97	0.00	Yes
<b>Total WFC Holdings Corp</b>			<b>1.05%</b>	<b>-2.18%</b>	<b>-0.02%</b>	<b>-17,727.52</b>	<b>0.00</b>	
<b>WMC: WESTERN ASSET MORTGAGE CAPIT: ADJ</b>								
WMC1 221021C00002000	WMC1 21OCT22 2 C	Options	0.00%	-100.00%	0.00%	0.00	268.10	No
WMC1 230120C00004000	WMC1 20JAN23 4 C	Options	0.00%	4,760.00%	0.00%	-48.32	0.00	Yes
WMC1 230120C00007500	WMC1 20JAN23 7.5 C	Options	0.00%	11,100.00%	0.00%	250.19	0.00	Yes
WMC1 230120P00001000	WMC1 20JAN23 1 P	Options	0.00%	154.90%	0.00%	-24.03	0.00	Yes
<b>Total WMC: WESTERN ASSET MORTGAGE CAPIT: ADJ</b>			<b>0.00%</b>	<b>1,766.87%</b>	<b>0.00%</b>	<b>177.84</b>	<b>268.10</b>	
<b>Total</b>			<b>48.34%</b>	<b>-0.77%</b>	<b>-0.30%</b>	<b>-1,515,841.82</b>	<b>-7,424.68</b>	



Symbol	Description	Frequency	Quantity	Price	Value	Current Yield (%)	Est. Annual Income	Est. 2022 Remaining Income
<b>Bonds</b>								
AON 8.205 01/01/27 9AK9	Coupon Interest	2	4,500	106.73	4,802.93	7.69	369.22	0.00
BBBY 4.915 08/01/34	Coupon Interest	2	500	10.20	51.00	48.19	24.57	0.00
CMA 7 7/8 09/15/26	Coupon Interest	2	5,000	106.43	5,321.60	7.40	393.75	0.00
DELL 8.1 07/15/36	Coupon Interest	2	11,000	102.57	11,282.37	7.90	891.00	0.00
F 6 5/8 02/15/28	Coupon Interest	2	1,500	98.01	1,470.20	6.76	99.38	0.00
F 7 1/2 08/01/26	Coupon Interest	2	500	103.50	517.50	7.25	37.50	0.00
F 7 1/8 11/15/25	Coupon Interest	2	500	101.12	505.63	7.05	35.62	17.81
F 7 3/4 06/15/43	Coupon Interest	2	1,000	93.53	935.32	8.29	77.50	38.75
F 8.9 01/15/32	Coupon Interest	2	29,000	107.04	31,043.05	8.31	2,581.00	0.00
F 9.3 03/01/30	Coupon Interest	2	18,000	112.96	20,332.80	8.23	1,674.00	0.00
F 9.95 02/15/32	Coupon Interest	2	500	120.84	604.22	8.23	49.75	0.00
FSK 4 1/8 02/01/25	Coupon Interest	2	1,000	93.41	934.12	4.42	41.25	0.00
FSK 4 5/8 07/15/24	Coupon Interest	2	1,000	96.08	960.85	4.81	46.25	0.00
FYBR 8 1/2 11/15/31	Coupon Interest	2	500	100.40	502.00	8.47	42.50	21.25
GE 3 1/2 02/15/29	Coupon Interest	2	3,000	87.00	2,610.00	4.02	105.00	0.00
GE 3 1/2 09/15/29	Coupon Interest	2	11,000	85.05	9,355.50	4.12	385.00	0.00
GE 3 5/8 05/01/30	Coupon Interest	2	10,000	86.38	8,637.80	4.20	362.50	0.00
GE 3 5/8 09/15/32	Coupon Interest	2	5,000	80.67	4,033.60	4.49	181.25	0.00
GE 3.6 08/15/32 TGD8	Coupon Interest	2	1,000	79.89	798.89	4.51	36.00	0.00
GE 3.6 12/15/32	Coupon Interest	2	3,000	80.33	2,409.87	4.48	108.00	54.00
GE 3.7 01/15/33	Coupon Interest	2	1,000	81.39	813.93	4.55	37.00	0.00
GE 3.7 04/15/30	Coupon Interest	2	11,000	86.10	9,471.00	4.30	407.00	0.00
GE 4 04/15/29	Coupon Interest	2	1,000	90.61	906.09	4.41	40.00	0.00

## Projected Income (Cont.)

As Of: November 3, 2022

Symbol	Description	Frequency	Quantity	Price	Value	Current Yield (%)	Est. Annual Income	Est. 2022 Remaining Income
GE 4 06/15/32	Coupon Interest	2	10,000	84.56	8,455.90	4.73	400.00	200.00
GE 4 06/15/32 TJF0	Coupon Interest	2	14,000	82.91	11,606.84	4.82	560.00	280.00
GE 4 06/15/32 TKS0	Coupon Interest	2	16,000	84.23	13,476.80	4.75	640.00	320.00
GE 4 07/15/32	Coupon Interest	2	23,000	82.71	19,024.22	4.84	920.00	0.00
GE 4 07/15/32 TKV3	Coupon Interest	2	48,000	85.76	41,165.28	4.66	1,920.00	0.00
GE 4 1/4 02/15/34	Coupon Interest	2	20,000	83.31	16,661.20	5.10	850.00	0.00
GE 4 1/4 03/15/30	Coupon Interest	2	7,000	89.00	6,230.07	4.78	297.50	0.00
GE 4 1/4 03/15/34	Coupon Interest	2	1,000	83.40	834.00	5.10	42.50	0.00
GE 4 1/4 09/15/28 TJS2	Coupon Interest	2	3,000	89.64	2,689.32	4.74	127.50	0.00
GE 4 1/4 12/15/29	Coupon Interest	2	3,000	90.08	2,702.34	4.72	127.50	63.75
GE 4 1/8 04/15/30	Coupon Interest	2	2,000	87.32	1,746.44	4.72	82.50	0.00
GE 4 10/15/27	Coupon Interest	2	1,000	92.22	922.17	4.34	40.00	0.00
GE 4.05 05/15/32	Coupon Interest	2	12,000	83.53	10,024.08	4.85	486.00	243.00
GE 4.05 06/15/32	Coupon Interest	2	7,000	84.97	5,947.90	4.77	283.50	141.75
GE 4.15 04/15/31	Coupon Interest	2	9,000	89.28	8,035.20	4.65	373.50	0.00
GE 4.15 05/15/32	Coupon Interest	2	11,000	85.60	9,416.44	4.85	456.50	228.25
GE 4.15 11/15/30	Coupon Interest	2	4,000	88.50	3,540.00	4.69	166.00	83.00
GE 4.15 11/15/32	Coupon Interest	2	3,000	84.06	2,521.80	4.94	124.50	62.25
GE 4.2 04/15/32	Coupon Interest	2	6,000	84.58	5,075.10	4.97	252.00	0.00
GE 4.2 06/15/32	Coupon Interest	2	8,000	86.52	6,921.36	4.85	336.00	168.00
GE 4.3 01/15/31	Coupon Interest	2	3,000	88.00	2,640.00	4.89	129.00	0.00
GE 4.3 02/15/32	Coupon Interest	2	7,000	85.00	5,950.00	5.06	301.00	0.00
GE 4.3 04/15/32	Coupon Interest	2	3,000	85.25	2,557.35	5.04	129.00	0.00
GE 4.35 02/15/32	Coupon Interest	2	4,000	85.71	3,428.56	5.08	174.00	0.00
GE 4.35 02/15/32 TET5	Coupon Interest	2	26,000	85.75	22,293.70	5.07	1,131.00	0.00
GE 4.35 03/15/32	Coupon Interest	2	8,000	86.10	6,888.24	5.05	348.00	0.00
GE 4.65 02/15/33	Coupon Interest	2	8,000	87.32	6,985.92	5.32	372.00	0.00
GE 5 01/15/29	Coupon Interest	2	17,000	94.50	16,065.00	5.29	850.00	0.00
GE 5 02/15/27	Coupon Interest	2	3,000	94.67	2,840.13	5.28	150.00	0.00
GE 5 03/15/29	Coupon Interest	2	1,000	95.33	953.29	5.24	50.00	0.00
GE 5 03/15/29 TBP6	Coupon Interest	2	7,000	95.60	6,691.65	5.23	350.00	0.00
GE 5 1/2 04/15/36	Coupon Interest	2	28,000	92.61	25,931.08	5.94	1,540.00	0.00
GE 5 1/4 03/15/32	Coupon Interest	2	13,000	94.80	12,323.61	5.54	682.50	0.00
GE 5 1/4 04/15/34	Coupon Interest	2	18,000	91.04	16,387.69	5.77	945.00	0.00
GE 5 1/4 05/15/34	Coupon Interest	2	11,000	91.55	10,070.50	5.73	577.50	288.75
GE 5 1/4 06/15/34 TCE0	Coupon Interest	2	16,000	89.75	14,359.68	5.85	840.00	420.00
GE 5 1/4 06/15/34 TCM2	Coupon Interest	2	5,000	90.86	4,543.15	5.78	262.50	131.25
GE 5 1/4 06/15/36	Coupon Interest	2	43,000	90.09	38,737.84	5.83	2,257.50	1,128.75
GE 5 1/4 07/15/34 TCP5	Coupon Interest	2	1,000	91.17	911.72	5.76	52.50	0.00
GE 5 12/15/27	Coupon Interest	2	2,000	96.37	1,927.46	5.19	100.00	50.00
GE 5.05 02/15/29	Coupon Interest	2	1,000	95.94	959.37	5.26	50.50	0.00
GE 5.1 06/15/32	Coupon Interest	2	37,000	91.61	33,896.07	5.57	1,887.00	943.50
GE 5.3 06/15/36	Coupon Interest	2	17,000	92.54	15,731.63	5.73	901.00	450.50
GE 5.45 04/15/36	Coupon Interest	2	4,000	92.36	3,694.52	5.90	218.00	0.00
GS 2 1/4 09/30/31	Coupon Interest	2	1,000	73.47	734.75	3.06	22.50	0.00
GS 4 05/15/33	Coupon Interest	12	5,000	85.00	4,249.75	4.71	200.00	33.33
GS 4 08/15/34	Coupon Interest	12	1,000	81.38	813.81	4.92	40.00	6.67
GS 4 1/2 01/15/37	Coupon Interest	12	29,000	85.69	24,850.10	5.25	1,305.00	217.50

## Projected Income (Cont.)

As Of: November 3, 2022

Symbol	Description	Frequency	Quantity	Price	Value	Current Yield (%)	Est. Annual Income	Est. 2022 Remaining Income
GS 4 1/2 03/15/39	Coupon Interest	12	2,000	84.22	1,684.38	5.34	90.00	15.00
GS 4 1/2 03/15/39 CFU0	Coupon Interest	12	3,000	83.58	2,507.55	5.38	135.00	22.50
GS 4 1/2 08/15/33	Coupon Interest	12	3,000	87.17	2,615.07	5.16	135.00	22.50
GS 4 1/4 02/15/36	Coupon Interest	12	3,000	81.41	2,442.33	5.22	127.50	21.25
GS 4 1/4 02/15/38	Coupon Interest	12	3,000	81.11	2,433.33	5.24	127.50	21.25
GS 4 1/4 02/15/38 CBJ9	Coupon Interest	12	2,000	81.50	1,630.00	5.21	85.00	14.17
GS 4 1/4 02/15/38 CBM2	Coupon Interest	12	3,000	84.77	2,543.10	5.01	127.50	21.25
GS 4 1/4 03/15/36	Coupon Interest	12	3,000	83.48	2,504.31	5.09	127.50	21.25
GS 4 1/4 04/15/33	Coupon Interest	12	2,000	88.97	1,779.38	4.78	85.00	14.17
GS 4 1/4 05/15/34	Coupon Interest	12	9,000	84.86	7,637.31	5.01	382.50	63.75
GS 4 1/4 05/15/35	Coupon Interest	12	5,000	81.83	4,091.35	5.19	212.50	35.42
GS 4 1/4 12/15/34	Coupon Interest	12	37,000	83.93	31,053.73	5.06	1,572.50	262.08
GS 4 1/4 12/15/37	Coupon Interest	12	3,000	81.42	2,442.45	5.22	127.50	21.25
GS 4 3/4 04/29/32	Coupon Interest	2	7,000	90.35	6,324.50	5.26	332.50	0.00
GS 4 3/4 08/15/33	Coupon Interest	12	23,000	91.69	21,089.62	5.18	1,092.50	182.08
GS 4 3/4 08/15/33 CDS7	Coupon Interest	12	9,000	89.61	8,065.17	5.30	427.50	71.25
GS 4 3/4 08/15/33 EF46	Coupon Interest	12	3,000	88.18	2,645.40	5.39	142.50	23.75
GS 4 3/4 08/15/35	Coupon Interest	12	4,000	86.56	3,462.20	5.49	190.00	31.67
GS 4 3/4 09/15/37	Coupon Interest	12	93,000	84.59	78,668.70	5.62	4,417.50	736.25
GS 4 3/4 12/15/38	Coupon Interest	12	8,000	87.11	6,968.96	5.45	380.00	63.33
GS 4.05 03/15/32	Coupon Interest	12	4,000	85.13	3,405.32	4.76	162.00	27.00
GS 4.1 07/15/34	Coupon Interest	12	2,000	82.28	1,645.62	4.98	82.00	13.67
GS 4.15 05/15/38	Coupon Interest	12	7,000	83.81	5,866.35	4.95	290.50	48.42
GS 4.2 01/15/38	Coupon Interest	12	7,000	83.86	5,870.41	5.01	294.00	49.00
GS 4.3 02/15/38	Coupon Interest	12	10,000	80.86	8,085.80	5.32	430.00	71.67
GS 4.3 05/15/36	Coupon Interest	12	2,000	87.24	1,744.78	4.93	86.00	14.33
GS 4.3 12/15/32	Coupon Interest	12	11,000	87.16	9,587.38	4.93	473.00	78.83
GS 4.3 12/15/37	Coupon Interest	12	8,000	84.92	6,793.92	5.06	344.00	57.33
GS 4.35 02/15/34	Coupon Interest	12	14,000	85.29	11,940.04	5.10	609.00	101.50
GS 4.65 12/15/33	Coupon Interest	12	2,000	85.97	1,719.50	5.41	93.00	15.50
GS 5 08/15/33	Coupon Interest	12	1,000	92.84	928.37	5.39	50.00	8.33
GS 5 08/15/37	Coupon Interest	12	30,000	89.95	26,985.00	5.56	1,500.00	250.00
GS 5 09/15/25	Coupon Interest	12	500	99.22	496.11	5.04	25.00	4.17
GS 5 09/15/38	Coupon Interest	12	9,000	90.29	8,125.65	5.54	450.00	75.00
GS 5 09/15/38 CEE7	Coupon Interest	12	28,000	87.35	24,459.12	5.72	1,400.00	233.33
GS 5 1/2 02/15/35	Coupon Interest	12	11,000	92.51	10,176.10	5.95	605.00	100.83
GS 5 1/2 03/15/32	Coupon Interest	12	7,000	99.53	6,967.10	5.53	385.00	64.17
GS 5 1/2 03/15/32 EN21	Coupon Interest	12	1,000	95.02	950.23	5.79	55.00	9.17
GS 5 1/2 03/15/34	Coupon Interest	12	15,000	95.46	14,319.60	5.76	825.00	137.50
GS 5 1/2 03/15/39	Coupon Interest	12	9,000	95.81	8,622.81	5.74	495.00	82.50
GS 5 1/2 04/15/32	Coupon Interest	12	18,000	95.84	17,251.02	5.74	990.00	165.00
GS 5 1/2 05/15/37	Coupon Interest	12	198,000	95.30	188,699.94	5.77	10,890.00	1,815.00
GS 5 1/2 05/15/37 EP86	Coupon Interest	12	165,000	97.50	160,875.00	5.64	9,075.00	1,512.50
GS 5 1/2 06/15/33	Coupon Interest	12	4,000	95.88	3,835.08	5.74	220.00	36.67
GS 5 1/2 06/15/35	Coupon Interest	12	12,000	96.25	11,550.00	5.71	660.00	110.00
GS 5 1/2 09/15/36	Coupon Interest	12	49,000	96.50	47,285.00	5.70	2,695.00	449.17
GS 5 1/2 11/15/37	Coupon Interest	12	131,000	98.94	129,611.40	5.56	7,205.00	1,200.83
GS 5 1/2 12/15/37	Coupon Interest	12	17,000	93.41	15,878.85	5.89	935.00	155.83

## Projected Income (Cont.)

As Of: November 3, 2022

Symbol	Description	Frequency	Quantity	Price	Value	Current Yield (%)	Est. Annual Income	Est. 2022 Remaining Income
GS 5 1/4 06/15/33	Coupon Interest	12	13,000	96.61	12,559.44	5.43	682.50	113.75
GS 5 1/4 11/15/33	Coupon Interest	12	4,000	94.33	3,773.07	5.57	210.00	35.00
GS 5 3/4 02/15/37	Coupon Interest	12	101,000	93.22	94,157.25	6.17	5,807.50	967.92
GS 5 3/4 02/15/38	Coupon Interest	12	27,000	96.10	25,945.65	5.98	1,552.50	258.75
GS 5 3/4 05/15/36	Coupon Interest	12	76,000	96.23	73,137.08	5.98	4,370.00	728.33
GS 5 3/4 05/15/39	Coupon Interest	12	13,000	95.38	12,398.88	6.03	747.50	124.58
GS 5 3/4 06/15/40	Coupon Interest	12	8,000	98.79	7,903.28	5.82	460.00	76.67
GS 5 3/4 11/15/31	Coupon Interest	12	5,000	103.34	5,166.91	5.56	287.50	47.92
GS 5.15 07/15/38	Coupon Interest	12	69,000	90.29	62,300.10	5.70	3,553.50	592.25
GS 5.35 02/15/32	Coupon Interest	12	1,000	98.40	984.03	5.44	53.50	8.92
GS 6 12/15/33	Coupon Interest	12	1,000	98.00	980.00	6.12	60.00	10.00
HPT 4.95 10/01/29	Coupon Interest	2	3,000	72.09	2,162.61	6.87	148.50	0.00
HSBC 6 1/2 09/15/37	Coupon Interest	2	40,500	90.94	36,829.48	7.15	2,632.50	0.00
KEY 7 3/4 07/15/29	Coupon Interest	2	500	106.93	534.66	7.25	38.75	0.00
NATMUT 9 3/8 08/15/39 WAD2	Coupon Interest	2	500	124.13	620.64	7.55	46.88	0.00
PARA 6 7/8 04/30/36	Coupon Interest	2	500	91.58	457.92	7.51	34.38	0.00
PSEC 3.437 10/15/28	Coupon Interest	2	83,000	72.96	60,555.14	4.71	2,852.71	0.00
PSEC 4 1/2 01/15/31 GAR1	Coupon Interest	2	1,000	84.22	842.20	5.34	45.00	0.00
PSEC 4 1/4 08/15/29	Coupon Interest	2	13,000	78.98	10,267.79	5.38	552.50	0.00
PSEC 4 1/4 09/15/29	Coupon Interest	2	4,000	80.75	3,229.88	5.26	170.00	0.00
PSEC 4 1/4 10/15/29	Coupon Interest	2	3,000	86.43	2,593.02	4.92	127.50	0.00
PSEC 5 1/2 01/15/43 YCB5	Coupon Interest	2	3,000	73.39	2,201.76	7.49	165.00	0.00
PSEC 6 1/4 05/15/43 YEAS	Coupon Interest	2	2,000	81.98	1,639.66	7.62	125.00	62.50
WFC 4.1 06/03/26	Coupon Interest	2	12,500	95.05	11,880.87	4.31	512.50	256.25
WFC 6 1/2 12/01/28	Coupon Interest	2	25,000	101.11	25,277.50	6.43	1,625.00	812.50
WFC 6 1/8 01/09/28	Coupon Interest	2	89,000	100.09	89,078.32	6.12	5,451.25	0.00
WFC 6.18 02/15/36	Coupon Interest	2	14,000	96.87	13,562.22	6.38	865.20	0.00
<b>Total Bonds</b>					<b>2,070,017.00</b>	<b>5.66</b>	<b>117,194.21</b>	<b>18,238.81</b>
<b>ETFs</b>								
GNMA	Ordinary Dividend	17	1,391	42.41	58,992.31	2.31	1,364.56	594.19
IGBH	Ordinary Dividend	18	1,115	22.51	25,098.65	3.21	805.16	364.89
IGHG	Ordinary Dividend	16	1,420	69.31	98,420.20	4.39	4,321.57	1,620.59
IGSB	Ordinary Dividend	16	952	48.82	46,476.64	2.40	1,114.42	417.91
JEPI	Ordinary Dividend	16	2,001	53.28	106,613.28	14.06	14,985.41	5,619.53
QAI	Ordinary Dividend	1	859	27.92	23,983.28	0.32	75.93	75.93
SLVO	Ordinary Dividend	3	353	78.40	27,675.20	3.04	840.42	280.14
SRLN	Ordinary Dividend	17	2,889	40.86	118,044.54	7.07	8,349.21	2,946.78
VCSH	Ordinary Dividend	16	1,500	73.70	110,550.00	2.52	2,781.60	1,043.10
YYY	Ordinary Dividend	16	350	11.61	4,063.50	16.54	672.00	294.00
<b>Total ETFs</b>					<b>619,917.60</b>	<b>5.70</b>	<b>35,310.28</b>	<b>13,257.05</b>
<b>Stocks</b>								
AAIC PRB	Ordinary Dividend	6	3,418	17.20	58,789.60	15.26	8,972.25	4,486.12
AAIC PRC	Ordinary Dividend	6	1,240	20.95	25,978.00	14.77	3,836.25	1,918.12
ACR	Ordinary Dividend	4	28,475	10.28	292,723.00	20.98	61,399.28	0.00
AFKS	Ordinary Dividend	2	10,000	12.51	2,006.67	4.96	99.44	49.72
AGNC	Ordinary Dividend	17	5,742	8.05	46,223.10	25.34	11,713.68	4,823.28
AGRO	Ordinary Dividend	3	500	0.31	157.00	993.63	1,560.00	520.00
AJX	Ordinary Dividend	5	14,535	8.15	118,460.25	15.95	18,895.50	7,558.20

## Projected Income (Cont.)

As Of: November 3, 2022

Symbol	Description	Frequency	Quantity	Price	Value	Current Yield (%)	Est. Annual Income	Est. 2022 Remaining Income
ARR	Ordinary Dividend	17	11,591	5.17	59,925.47	32.88	19,704.70	8,113.70
BCV	Ordinary Dividend	6	1,616	17.33	28,005.28	11.08	3,102.72	1,551.36
BGB	Ordinary Dividend	17	1,654	10.59	17,515.86	10.43	1,827.67	752.57
BGH	Ordinary Dividend	17	1,383	12.67	17,522.61	14.17	2,482.76	1,022.31
BOE	Ordinary Dividend	17	3,571	8.99	32,103.29	11.91	3,824.54	1,574.81
BRW	Ordinary Dividend	18	14,860	7.74	115,016.40	21.40	24,608.16	9,569.84
BWG	Ordinary Dividend	17	15,540	7.72	119,968.80	19.82	23,776.20	9,790.20
CCAP	Ordinary Dividend	8	20,274	13.56	274,915.44	18.88	51,901.44	26,964.42
CHMF	Ordinary Dividend	6	25	778.60	312.18	53.33	166.47	66.59
CHMI	Ordinary Dividend	6	7,352	5.66	41,612.32	28.62	11,910.24	5,955.12
CHMI PRB	Ordinary Dividend	6	1,871	17.63	32,985.73	17.55	5,788.41	2,894.20
CIM PRA	Ordinary Dividend	5	184	18.82	3,462.88	13.28	460.00	184.00
CIM PRC	Ordinary Dividend	5	278	16.83	4,678.74	14.39	673.28	269.31
CIM PRD	Ordinary Dividend	5	1,286	17.80	22,890.80	14.04	3,215.00	1,286.00
CION	Ordinary Dividend	5	15,764	9.17	144,555.88	15.27	22,069.60	8,827.84
CMCT	Ordinary Dividend	6	11,580	6.38	73,880.40	7.99	5,905.80	2,952.90
DEX	Ordinary Dividend	17	3,110	6.96	21,645.60	14.53	3,145.77	1,295.32
DHC	Ordinary Dividend	6	27,449	1.18	32,389.82	5.08	1,646.94	548.98
DNIF	Ordinary Dividend	6	31,359	10.87	340,872.33	13.80	47,038.50	23,519.25
EDD	Ordinary Dividend	6	3,911	4.01	15,683.11	13.47	2,111.94	1,055.97
FCRD	Ordinary Dividend	6	71,719	4.00	286,876.00	15.00	43,031.40	21,515.70
FGB	Ordinary Dividend	5	13	3.21	41.73	12.85	5.36	2.15
FSK	Ordinary Dividend	6	15,236	19.15	291,769.40	21.31	62,162.88	31,081.44
FSP	Ordinary Dividend	6	62,610	2.78	174,055.80	19.42	33,809.40	11,269.80
FTHY	Ordinary Dividend	17	16,322	13.79	225,080.38	16.57	37,292.51	15,355.74
FUND	Ordinary Dividend	6	14,274	7.58	108,196.92	10.99	11,895.95	5,947.98
GAZP	Ordinary Dividend	2	2,500	169.19	6,783.67	62.10	4,212.38	2,106.19
GDO	Ordinary Dividend	17	969	11.93	11,560.17	14.39	1,663.77	685.08
GECCM	Ordinary Dividend	6	1,182	24.39	28,828.98	10.44	3,008.56	1,495.97
GMKN	Ordinary Dividend	3	25	13,436.00	5,387.16	26.04	1,402.79	935.19
GPMT	Ordinary Dividend	6	65,299	7.34	479,294.66	20.44	97,948.50	48,974.25
HBI	Ordinary Dividend	5	20,325	6.69	135,974.25	11.21	15,243.75	6,097.50
HOFT	Ordinary Dividend	6	14,999	14.89	223,335.11	8.06	17,998.80	8,999.40
HYB	Ordinary Dividend	17	703	6.62	4,657.38	12.83	597.55	246.05
HYDR	Ordinary Dividend	2	25,000	0.79	318.19	6.68	21.27	0.00
ICMB	Ordinary Dividend	6	109,048	3.55	387,120.40	25.35	98,143.20	49,071.60
IRAO	Ordinary Dividend	2	3,000	3.03	145.59	15.64	22.77	11.38
IVR	Ordinary Dividend	2	638	11.44	7,298.72	11.36	829.40	0.00
JEMD	Ordinary Dividend	17	2,934	6.56	19,247.04	5.96	1,147.19	472.37
LFT	Ordinary Dividend	6	12,780	2.18	27,860.40	16.51	4,600.80	2,300.40
LKOH	Ordinary Dividend	3	10	4,680.00	750.58	9.10	68.32	34.16
MGNT	Ordinary Dividend	3	5	5,170.00	414.58	17.08	70.82	47.21
MIN	Ordinary Dividend	17	2,471	2.82	6,968.22	13.84	964.06	396.97
MITT PRA	Ordinary Dividend	5	38	17.25	655.50	14.95	97.97	39.19
MOEX	Ordinary Dividend	1	200	84.72	271.75	11.15	30.31	0.00
MTSS	Ordinary Dividend	4	100	222.75	357.25	39.87	142.42	71.21
NFJ	Ordinary Dividend	6	18	10.87	195.66	13.52	26.46	13.23
NHS	Ordinary Dividend	17	185	8.20	1,517.00	18.76	284.62	117.20

## Projected Income (Cont.)

As Of: November 3, 2022

Symbol	Description	Frequency	Quantity	Price	Value	Current Yield (%)	Est. Annual Income	Est. 2022 Remaining Income
NLY	Ordinary Dividend	2	836	17.61	14,721.96	0.80	117.04	58.52
NMAI	Ordinary Dividend	6	12,883	11.40	146,866.20	18.42	27,054.30	13,527.15
NXDT PRA	Ordinary Dividend	6	17,414	14.86	258,772.04	13.88	35,916.38	17,958.19
OFS	Ordinary Dividend	6	8,343	9.20	76,755.60	18.91	14,516.82	7,258.41
ONL	Ordinary Dividend	6	5,337	9.20	49,100.40	6.52	3,202.20	1,601.10
OTRKP	Ordinary Dividend	5	25,769	0.88	22,676.72	337.36	76,501.72	30,600.69
PHOR	Ordinary Dividend	6	10	6,528.00	1,046.96	35.85	375.29	187.64
PIM	Ordinary Dividend	17	23,774	3.37	80,118.38	11.10	8,891.48	3,661.20
PNNT	Ordinary Dividend	6	17,512	5.88	102,970.56	14.80	15,235.44	7,617.72
POLY	Ordinary Dividend	2	500	2.20	1,227.38	35.31	433.43	0.00
POLY	Ordinary Dividend	2	20	283.50	90.94	21.73	19.76	0.00
PSEC	Ordinary Dividend	17	19,772	7.16	141,567.52	14.25	20,167.44	8,304.24
PTMN	Ordinary Dividend	5	12,138	21.00	254,898.00	15.00	38,234.70	15,293.88
RC PRC	Ordinary Dividend	6	1,865	17.88	33,349.56	13.11	4,371.09	2,185.55
RCA	Ordinary Dividend	6	3,257	24.74	80,571.67	10.61	8,549.62	2,849.88
RTKM	Ordinary Dividend	2	250	57.56	230.79	15.84	36.57	18.28
RTL	Ordinary Dividend	6	5,800	6.45	37,410.00	19.72	7,377.60	2,459.20
SBER	Ordinary Dividend	1	100	125.39	201.10	14.91	29.99	0.00
SCD	Ordinary Dividend	6	944	12.02	11,346.88	12.98	1,472.64	736.32
SEVN	Ordinary Dividend	6	28,270	9.29	262,628.30	16.15	42,405.00	14,135.00
SNGS	Ordinary Dividend	2	500	21.59	173.13	7.41	12.83	6.42
SPE	Ordinary Dividend	17	19,777	11.50	227,435.50	16.26	36,982.99	15,228.29
TATN	Ordinary Dividend	3	25	384.50	154.17	12.59	19.41	6.47
TRTX	Ordinary Dividend	6	9,706	6.71	65,127.26	21.46	13,976.64	6,988.32
TWO PRC	Ordinary Dividend	6	1,322	17.54	23,187.88	15.50	3,594.23	1,198.08
VCIF	Ordinary Dividend	17	4,660	8.55	39,843.00	14.53	5,790.98	2,384.52
VFC	Ordinary Dividend	6	1,800	27.12	48,816.00	11.06	5,400.00	2,700.00
VTBR	Ordinary Dividend	2	500,000	0.02	131.67	9.42	12.40	6.20
VTN	Ordinary Dividend	17	276	9.38	2,588.88	7.63	197.53	81.34
WFC PRL	Ordinary Dividend	5	62	1,140.00	70,680.00	8.22	5,812.50	2,325.00
WFC PRZ	Ordinary Dividend	5	1,400	17.84	24,976.00	8.32	2,078.16	831.26
WIW	Ordinary Dividend		14,088	9.22	129,891.36	12.31	15,989.88	8,241.48
	Special Dividend	2				2.17	2,817.60	2,817.60
	Ordinary Dividend	17				10.14	13,172.28	5,423.88
WMC	Ordinary Dividend	1	17,362	10.51	182,518.03	3.80	6,944.80	0.00
<b>Total Stocks</b>					<b>6,771,316.89</b>	<b>17.43</b>	<b>1,180,280.60</b>	<b>503,287.83</b>
<b>Cash</b>								
USD	Credit Interest	12	1,585,655.13	1.00	1,585,655.13	2.56	40,651.20	6,775.20
<b>Total Cash</b>					<b>1,585,655.13</b>	<b>2.56</b>	<b>40,651.20</b>	<b>6,775.20</b>
<b>Total</b>					<b>11,046,906.62</b>	<b>12.43</b>	<b>1,373,436.30</b>	<b>541,558.90</b>



### Fixed Income Summary

**Total Market Value:** 2,070,017.00  
**Total Face Value:** 2,257,500.00

**12.10 Yr.**      **8.59 Yr.**      **6.25 %**      **5.19 %**  
 Average Maturity      Average Duration      Average YTM      Average Coupon

### Bond Type

	Market Value	(%)
U.S. Government	0.00	0.00
U.S. Municipal	0.00	0.00
Mortgage	0.00	0.00
Agency	0.00	0.00
High Yield	58,658.99	2.83
Non-U.S. Developed	0.00	0.00
Emerging Market	0.00	0.00
Investment Grade	2,011,358.01	97.17
Other	0.00	0.00

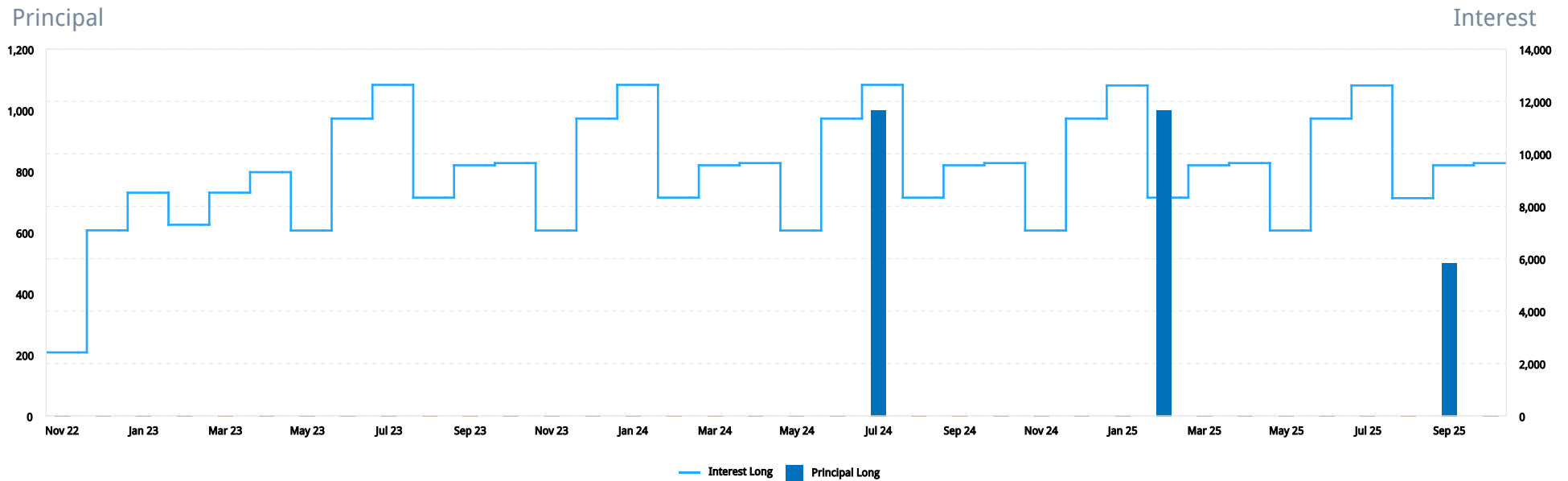
### Maturity Level

	Market Value	(%)
Reserves 0-1	0.00	0.00
Short Term 1-5	29,181.91	1.41
Intermediate 5-10	598,721.72	28.92
Long Term 10+	1,442,113.37	69.67

### Credit Quality

Moody's	Market Value	(%)	S&P	Market Value	(%)
<b>Investment Grade</b>					
Aaa	0.00	0.00	AAA	0.00	0.00
Aa1	0.00	0.00	AA+	0.00	0.00
Aa2	0.00	0.00	AA	0.00	0.00
Aa3	127,918.04	6.37	AA-	0.00	0.00
A1	0.00	0.00	A+	0.00	0.00
A2	1,256,218.44	62.56	A	0.00	0.00
A3	17,823.11	0.89	A-	620.64	0.03
Baa1	509,630.78	25.38	BBB+	1,747,903.56	92.23
Baa2	992.58	0.05	BBB	53,971.20	2.85
Baa3	95,468.30	4.75	BBB-	92,611.82	4.89

<b>Non Investment Grade</b>					
Ba1	0.00	0.00	BB+	55,943.38	95.37
Ba2	57,571.33	99.05	BB	0.00	0.00
Ba3	0.00	0.00	BB-	2,162.61	3.69
B1	51.00	0.09	B+	51.00	0.09
B2	0.00	0.00	B	0.00	0.00
B3	0.00	0.00	B-	0.00	0.00
Caa1	0.00	0.00	CCC+	0.00	0.00
Caa2	0.00	0.00	CCC	0.00	0.00
Caa3	0.00	0.00	CCC-	0.00	0.00
Ca	0.00	0.00	CC	0.00	0.00
C	0.00	0.00	C	0.00	0.00
WR	502.00	0.86			
			D	502.00	0.86
NR	0.00	0.00	NR	0.00	0.00



Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
November 2022	GE 4.15 05/15/32	Investment Grade	15.22	0.00
	GS 4 1/4 05/15/34	Investment Grade	12.75	0.00
	GS 5 1/2 05/15/37	Investment Grade	302.50	0.00
	GS 4.3 02/15/38	Investment Grade	14.33	0.00
	GS 5 3/4 05/15/36	Investment Grade	145.67	0.00
	GS 5 1/2 03/15/32	Investment Grade	12.83	0.00
	GS 5.35 02/15/32	Investment Grade	1.78	0.00
	GS 5 1/2 03/15/39	Investment Grade	16.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	4.25	0.00
	GS 5 1/2 02/15/35	Investment Grade	20.17	0.00
	F 7 1/8 11/15/25	High Yield	1.19	0.00
	GS 5 09/15/38	Investment Grade	15.00	0.00
	PSEC 6 1/4 05/15/43	Investment Grade	4.17	0.00
	GE 4.15 11/15/30	Investment Grade	5.53	0.00
	GS 5 3/4 06/15/40	Investment Grade	15.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	2.83	0.00
	GS 5 08/15/37	Investment Grade	50.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	36.42	0.00
	GS 4 1/4 04/15/33	Investment Grade	2.83	0.00
	GS 5 1/2 06/15/33	Investment Grade	7.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	22.75	0.00
	GS 4 05/15/33	Investment Grade	6.67	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 09/15/38	Investment Grade	46.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	52.42	0.00
	GS 4.05 03/15/32	Investment Grade	5.40	0.00
	GS 4 3/4 12/15/38	Investment Grade	12.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	3.00	0.00
	GS 5 1/2 05/15/37	Investment Grade	363.00	0.00
	GS 4.35 02/15/34	Investment Grade	20.30	0.00
	GS 5 3/4 02/15/38	Investment Grade	51.75	0.00
	GS 4.1 07/15/34	Investment Grade	2.73	0.00
	GS 4.3 12/15/32	Investment Grade	15.77	0.00
	GS 5 1/2 11/15/37	Investment Grade	240.17	0.00
	GS 4 3/4 08/15/33	Investment Grade	4.75	0.00
	GS 5 08/15/33	Investment Grade	1.67	0.00
	GS 5 3/4 05/15/39	Investment Grade	24.92	0.00
	GS 4 08/15/34	Investment Grade	1.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	43.50	0.00
	GS 4.15 05/15/38	Investment Grade	9.68	0.00
	GS 4.65 12/15/33	Investment Grade	3.10	0.00
	GS 5 09/15/25	Investment Grade	0.83	0.00
	GS 4 1/2 08/15/33	Investment Grade	4.50	0.00
	GS 4 3/4 08/15/33	Investment Grade	14.25	0.00
	GS 4 1/2 03/15/39	Investment Grade	4.50	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal	Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 03/15/34	Investment Grade	27.50	0.00		GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/2 04/15/32	Investment Grade	33.00	0.00		GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 1/4 02/15/38	Investment Grade	4.25	0.00		GS 4 05/15/33	Investment Grade	16.67	0.00
	GE 4.15 11/15/32	Investment Grade	4.15	0.00		GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 5 1/2 03/15/32	Investment Grade	1.83	0.00		GE 4 06/15/32	Investment Grade	74.67	0.00
	FYBR 8 1/2 11/15/31	High Yield	1.42	0.00		GE 4.05 06/15/32	Investment Grade	33.08	0.00
	GS 5 1/4 11/15/33	Investment Grade	7.00	0.00		WFC 4.1 06/03/26	Investment Grade	42.71	0.00
	GS 4 1/4 02/15/36	Investment Grade	4.25	0.00		GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.3 12/15/37	Investment Grade	11.47	0.00		GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 09/15/37	Investment Grade	147.25	0.00		GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/4 05/15/35	Investment Grade	7.08	0.00		GE 4 1/4 12/15/29	Investment Grade	14.88	0.00
	GS 5 1/2 06/15/35	Investment Grade	22.00	0.00		GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 4 1/4 12/15/37	Investment Grade	4.25	0.00		GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 6 12/15/33	Investment Grade	2.00	0.00		GE 4 06/15/32	Investment Grade	65.33	0.00
	GE 5 1/4 05/15/34	Investment Grade	19.25	0.00		GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	4.25	0.00		GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 5 3/4 11/15/31	Investment Grade	9.58	0.00		GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 5 1/2 09/15/36	Investment Grade	89.83	0.00		GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5.15 07/15/38	Investment Grade	118.45	0.00		GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 5 1/2 12/15/37	Investment Grade	31.17	0.00		GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 4 3/4 08/15/35	Investment Grade	6.33	0.00		GS 5 08/15/33	Investment Grade	4.17	0.00
	GE 4.05 05/15/32	Investment Grade	16.20	0.00		GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4.2 01/15/38	Investment Grade	9.80	0.00		GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 5 3/4 02/15/37	Investment Grade	193.58	0.00		WFC 6 1/2 12/01/28	Investment Grade	126.39	0.00
	GS 4.3 05/15/36	Investment Grade	2.87	0.00		GE 5 12/15/27	Investment Grade	11.67	0.00
<b>Total</b>			<b>2,421.72</b>	<b>0.00</b>		GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
December 2022	GE 5.3 06/15/36	Investment Grade	105.12	0.00		GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00		GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00		GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00		GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GE 5 1/4 06/15/36	Investment Grade	263.38	0.00		GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00		GE 4.2 06/15/32	Investment Grade	39.20	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00		GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4 06/15/32	Investment Grade	46.67	0.00		GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00		GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00		F 7 3/4 06/15/43	High Yield	9.04	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00		GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00		GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00		GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00		GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00		GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00		GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 1/4 06/15/34	Investment Grade	30.62	0.00		GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00		GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GE 5.1 06/15/32	Investment Grade	220.15	0.00		GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00		GS 6 12/15/33	Investment Grade	5.00	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 3.6 12/15/32	Investment Grade	12.60	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/4 06/15/34	Investment Grade	98.00	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>7,079.99</b>	<b>0.00</b>
<b>2022 Total</b>			<b>9,501.71</b>	<b>0.00</b>
January 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	DELL 8.1 07/15/36	Investment Grade	180.68	0.00
	FSK 4 5/8 07/15/24	Investment Grade	9.38	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 01/15/31	Investment Grade	26.16	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 01/15/33	Investment Grade	7.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	PSEC 4 1/2 01/15/31	Investment Grade	9.12	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	F 8.9 01/15/32	High Yield	523.37	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GE 5 1/4 07/15/34	Investment Grade	10.65	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	KEY 7 3/4 07/15/29	High Yield	7.86	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4 07/15/32	Investment Grade	389.33	0.00
	PSEC 5 1/2 01/15/43	Investment Grade	33.46	0.00
	AON 8.205 01/01/27	Investment Grade	60.51	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 01/15/29	Investment Grade	172.36	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6 1/8 01/09/28	Investment Grade	1,014.54	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GE 4 07/15/32	Investment Grade	186.56	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>8,517.97</b>	<b>0.00</b>
February 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GE 5 02/15/27	Investment Grade	43.33	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 02/15/32	Investment Grade	86.96	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 5.05 02/15/29	Investment Grade	14.59	0.00
	F 6 5/8 02/15/28	High Yield	28.71	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.65 02/15/33	Investment Grade	107.47	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	FSK 4 1/8 02/01/25	Investment Grade	10.31	0.00
	GE 3 1/2 02/15/29	Investment Grade	30.33	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	PSEC 4 1/4 08/15/29	Investment Grade	159.61	0.00
	GE 4 1/4 02/15/34	Investment Grade	245.56	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	NATMUT 9 3/8 08/15/39	Investment Grade	13.54	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.35 02/15/32	Investment Grade	50.27	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6.18 02/15/36	Investment Grade	249.95	0.00
	F 7 1/2 08/01/26	High Yield	9.38	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	BBBY 4.915 08/01/34	High Yield	6.14	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	F 9.95 02/15/32	High Yield	14.37	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GE 3.6 08/15/32	Investment Grade	10.40	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.35 02/15/32	Investment Grade	326.73	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>7,294.14</b>	<b>0.00</b>
March 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	PSEC 4 1/4 09/15/29	Investment Grade	62.33	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 3 1/2 09/15/29	Investment Grade	141.17	0.00
	GE 4 1/4 03/15/30	Investment Grade	109.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	CMA 7 7/8 09/15/26	Investment Grade	144.37	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	F 9.3 03/01/30	High Yield	548.70	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GE 5 03/15/29	Investment Grade	18.33	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GE 4 1/4 09/15/28	Investment Grade	46.75	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 2 1/4 09/30/31	Investment Grade	9.19	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 03/15/32	Investment Grade	250.25	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 3 5/8 09/15/32	Investment Grade	66.46	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GE 4.35 03/15/32	Investment Grade	127.60	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 4 1/4 03/15/34	Investment Grade	15.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5 03/15/29	Investment Grade	128.33	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00

Month	Description	Bond Type	Interest	Principal
	HSBC 6 1/2 09/15/37	Investment Grade	965.25	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
	<b>Total</b>		<b>8,519.90</b>	<b>0.00</b>
April 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GE 4 04/15/29	Investment Grade	18.11	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 04/15/30	Investment Grade	184.28	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	PARA 6 7/8 04/30/36	Investment Grade	17.00	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 4 10/15/27	Investment Grade	18.11	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 4 3/4 04/29/32	Investment Grade	163.48	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	SVC 4.95 10/01/29	High Yield	61.46	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GE 4 1/8 04/15/30	Investment Grade	37.35	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	PSEC 4 1/4 10/15/29	Investment Grade	57.73	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.3 04/15/32	Investment Grade	58.41	0.00
	GE 4.2 04/15/32	Investment Grade	114.10	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5.45 04/15/36	Investment Grade	98.71	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GE 5 1/4 04/15/34	Investment Grade	427.88	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	PSEC 3.437 10/15/28	Investment Grade	1,291.64	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/2 04/15/36	Investment Grade	697.28	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GE 4.15 04/15/31	Investment Grade	169.11	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>9,301.15</b>	<b>0.00</b>
May 2023	GE 4.15 05/15/32	Investment Grade	228.25	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GE 3 5/8 05/01/30	Investment Grade	180.24	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	F 7 1/8 11/15/25	High Yield	17.81	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	PSEC 6 1/4 05/15/43	Investment Grade	62.50	0.00
	GE 4.15 11/15/30	Investment Grade	83.00	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00

Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4.15 11/15/32	Investment Grade	62.25	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	FYBR 8 1/2 11/15/31	High Yield	21.25	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GE 5 1/4 05/15/34	Investment Grade	288.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.05 05/15/32	Investment Grade	243.00	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>7,073.56</b>	<b>0.00</b>
June 2023	GE 5.3 06/15/36	Investment Grade	450.50	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GE 5 1/4 06/15/36	Investment Grade	1,128.75	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4 06/15/32	Investment Grade	200.00	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 5 1/4 06/15/34	Investment Grade	131.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GE 5.1 06/15/32	Investment Grade	943.50	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 4 06/15/32	Investment Grade	320.00	0.00
	GE 4.05 06/15/32	Investment Grade	141.75	0.00
	WFC 4.1 06/03/26	Investment Grade	256.25	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GE 4 1/4 12/15/29	Investment Grade	63.75	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GE 4 06/15/32	Investment Grade	280.00	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	WFC 6 1/2 12/01/28	Investment Grade	812.50	0.00
	GE 5 12/15/27	Investment Grade	50.00	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GE 4.2 06/15/32	Investment Grade	168.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	F 7 3/4 06/15/43	High Yield	38.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 3.6 12/15/32	Investment Grade	54.00	0.00



Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/4 06/15/34	Investment Grade	420.00	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>11,345.50</b>	<b>0.00</b>
July 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	DELL 8.1 07/15/36	Investment Grade	445.50	0.00
	FSK 4 5/8 07/15/24	Investment Grade	23.12	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 01/15/31	Investment Grade	64.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 01/15/33	Investment Grade	18.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	PSEC 4 1/2 01/15/31	Investment Grade	22.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	F 8.9 01/15/32	High Yield	1,290.50	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GE 5 1/4 07/15/34	Investment Grade	26.25	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	KEY 7 3/4 07/15/29	High Yield	19.38	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4 07/15/32	Investment Grade	960.00	0.00
	PSEC 5 1/2 01/15/43	Investment Grade	82.50	0.00
	AON 8.205 01/01/27	Investment Grade	184.61	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 01/15/29	Investment Grade	425.00	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6 1/8 01/09/28	Investment Grade	2,725.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GE 4 07/15/32	Investment Grade	460.00	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>12,634.49</b>	<b>0.00</b>
August 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GE 5 02/15/27	Investment Grade	75.00	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00

Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GE 4.3 02/15/32	Investment Grade	150.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 5.05 02/15/29	Investment Grade	25.25	0.00
	F 6 5/8 02/15/28	High Yield	49.69	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.65 02/15/33	Investment Grade	186.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	FSK 4 1/8 02/01/25	Investment Grade	20.62	0.00
	GE 3 1/2 02/15/29	Investment Grade	52.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	PSEC 4 1/4 08/15/29	Investment Grade	276.25	0.00
	GE 4 1/4 02/15/34	Investment Grade	425.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	NATMUT 9 3/8 08/15/39	Investment Grade	23.44	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.35 02/15/32	Investment Grade	87.00	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6.18 02/15/36	Investment Grade	432.60	0.00
	F 7 1/2 08/01/26	High Yield	18.75	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	BBBY 4.915 08/01/34	High Yield	12.29	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	F 9.95 02/15/32	High Yield	24.88	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GE 3.6 08/15/32	Investment Grade	18.00	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.35 02/15/32	Investment Grade	565.50	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
	<b>Total</b>		<b>8,329.76</b>	<b>0.00</b>
September 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	PSEC 4 1/4 09/15/29	Investment Grade	85.00	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 3 1/2 09/15/29	Investment Grade	192.50	0.00
	GE 4 1/4 03/15/30	Investment Grade	148.75	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	CMA 7 7/8 09/15/26	Investment Grade	196.88	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	F 9.3 03/01/30	High Yield	837.00	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GE 5 03/15/29	Investment Grade	25.00	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GE 4 1/4 09/15/28	Investment Grade	63.75	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 2 1/4 09/30/31	Investment Grade	11.25	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 03/15/32	Investment Grade	341.25	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 3 5/8 09/15/32	Investment Grade	90.62	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GE 4.35 03/15/32	Investment Grade	174.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 4 1/4 03/15/34	Investment Grade	21.25	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5 03/15/29	Investment Grade	175.00	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	HSBC 6 1/2 09/15/37	Investment Grade	1,316.25	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00

Month	Description	Bond Type	Interest	Principal
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
	<b>Total</b>		<b>9,565.00</b>	<b>0.00</b>
October 2023	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GE 4 04/15/29	Investment Grade	20.00	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 04/15/30	Investment Grade	203.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	PARA 6 7/8 04/30/36	Investment Grade	17.19	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 4 10/15/27	Investment Grade	20.00	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 4 3/4 04/29/32	Investment Grade	166.25	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	SVC 4.95 10/01/29	High Yield	74.25	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GE 4 1/8 04/15/30	Investment Grade	41.25	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal	Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00		GE 3 5/8 05/01/30	Investment Grade	181.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00		GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00		GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00		GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00		GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00		GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00		GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00		F 7 1/8 11/15/25	High Yield	17.81	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00		GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00		PSEC 6 1/4 05/15/43	Investment Grade	62.50	0.00
	PSEC 4 1/4 10/15/29	Investment Grade	63.75	0.00		GE 4.15 11/15/30	Investment Grade	83.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00		GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00		GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GE 4.3 04/15/32	Investment Grade	64.50	0.00		GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.2 04/15/32	Investment Grade	126.00	0.00		GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00		GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00		GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00		GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00		GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00		GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 5.45 04/15/36	Investment Grade	109.00	0.00		GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00		GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00		GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00		GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00		GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00		GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00		GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00		GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00		GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00		GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00		GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 04/15/34	Investment Grade	472.50	0.00		GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00		GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	PSEC 3.437 10/15/28	Investment Grade	1,426.36	0.00		GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00		GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 5 1/2 04/15/36	Investment Grade	770.00	0.00		GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00		GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00		GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00		GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GE 4.15 04/15/31	Investment Grade	186.75	0.00		GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00		GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
<b>Total</b>			<b>9,647.79</b>	<b>0.00</b>		GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
November 2023	GE 4.15 05/15/32	Investment Grade	228.25	0.00		GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00		GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00		GE 4.15 11/15/32	Investment Grade	62.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00		GS 5 1/2 03/15/32	Investment Grade	4.58	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal	Month	Description	Bond Type	Interest	Principal
	FYBR 8 1/2 11/15/31	High Yield	21.25	0.00		GE 4.05 06/15/32	Investment Grade	141.75	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00		WFC 4.1 06/03/26	Investment Grade	256.25	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00		GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00		GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00		GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00		GE 4 1/4 12/15/29	Investment Grade	63.75	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00		GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00		GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00		GE 4 06/15/32	Investment Grade	280.00	0.00
	GE 5 1/4 05/15/34	Investment Grade	288.75	0.00		GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00		GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00		GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00		GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00		GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00		GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00		GS 5 08/15/33	Investment Grade	4.17	0.00
	GE 4.05 05/15/32	Investment Grade	243.00	0.00		GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00		GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00		WFC 6 1/2 12/01/28	Investment Grade	812.50	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00		GE 5 12/15/27	Investment Grade	50.00	0.00
<b>Total</b>			<b>7,074.56</b>	<b>0.00</b>		GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
December 2023	GE 5.3 06/15/36	Investment Grade	450.50	0.00		GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00		GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00		GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00		GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GE 5 1/4 06/15/36	Investment Grade	1,128.75	0.00		GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00		GE 4.2 06/15/32	Investment Grade	168.00	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00		GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4 06/15/32	Investment Grade	200.00	0.00		GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00		GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00		F 7 3/4 06/15/43	High Yield	38.75	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00		GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00		GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00		GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00		GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00		GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00		GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 1/4 06/15/34	Investment Grade	131.25	0.00		GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00		GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GE 5.1 06/15/32	Investment Grade	943.50	0.00		GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00		GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00		GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00		GE 3.6 12/15/32	Investment Grade	54.00	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00		GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00		GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GE 4 06/15/32	Investment Grade	320.00	0.00		GS 5.15 07/15/38	Investment Grade	296.13	0.00

Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/4 06/15/34	Investment Grade	420.00	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>11,345.50</b>	<b>0.00</b>
<b>2023 Total</b>			<b>110,649.33</b>	<b>0.00</b>
January 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	DELL 8.1 07/15/36	Investment Grade	445.50	0.00
	FSK 4 5/8 07/15/24	Investment Grade	23.12	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 01/15/31	Investment Grade	64.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 01/15/33	Investment Grade	18.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	PSEC 4 1/2 01/15/31	Investment Grade	22.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	F 8.9 01/15/32	High Yield	1,290.50	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GE 5 1/4 07/15/34	Investment Grade	26.25	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	KEY 7 3/4 07/15/29	High Yield	19.38	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4 07/15/32	Investment Grade	960.00	0.00
	PSEC 5 1/2 01/15/43	Investment Grade	82.50	0.00
	AON 8.205 01/01/27	Investment Grade	184.61	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 01/15/29	Investment Grade	425.00	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6 1/8 01/09/28	Investment Grade	2,725.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GE 4 07/15/32	Investment Grade	460.00	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>12,634.49</b>	<b>0.00</b>
February 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GE 5 02/15/27	Investment Grade	75.00	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 02/15/32	Investment Grade	150.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 5.05 02/15/29	Investment Grade	25.25	0.00
	F 6 5/8 02/15/28	High Yield	49.69	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.65 02/15/33	Investment Grade	186.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	FSK 4 1/8 02/01/25	Investment Grade	20.62	0.00
	GE 3 1/2 02/15/29	Investment Grade	52.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	PSEC 4 1/4 08/15/29	Investment Grade	276.25	0.00
	GE 4 1/4 02/15/34	Investment Grade	425.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	NATMUT 9 3/8 08/15/39	Investment Grade	23.44	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.35 02/15/32	Investment Grade	87.00	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00

Month	Description	Bond Type	Interest	Principal
	WFC 6.18 02/15/36	Investment Grade	432.60	0.00
	F 7 1/2 08/01/26	High Yield	18.75	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	BBBY 4.915 08/01/34	High Yield	12.29	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	F 9.95 02/15/32	High Yield	24.88	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GE 3.6 08/15/32	Investment Grade	18.00	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.35 02/15/32	Investment Grade	565.50	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>8,329.76</b>	<b>0.00</b>
March 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	PSEC 4 1/4 09/15/29	Investment Grade	85.00	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 3 1/2 09/15/29	Investment Grade	192.50	0.00
	GE 4 1/4 03/15/30	Investment Grade	148.75	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	CMA 7 7/8 09/15/26	Investment Grade	196.88	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	F 9.3 03/01/30	High Yield	837.00	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GE 5 03/15/29	Investment Grade	25.00	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GE 4 1/4 09/15/28	Investment Grade	63.75	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 2 1/4 09/30/31	Investment Grade	11.25	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 03/15/32	Investment Grade	341.25	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 3 5/8 09/15/32	Investment Grade	90.62	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GE 4.35 03/15/32	Investment Grade	174.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 4 1/4 03/15/34	Investment Grade	21.25	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5 03/15/29	Investment Grade	175.00	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	HSBC 6 1/2 09/15/37	Investment Grade	1,316.25	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>9,565.00</b>	<b>0.00</b>
April 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GE 4 04/15/29	Investment Grade	20.00	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 04/15/30	Investment Grade	203.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	PARA 6 7/8 04/30/36	Investment Grade	17.19	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 4 10/15/27	Investment Grade	20.00	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 4 3/4 04/29/32	Investment Grade	166.25	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	SVC 4.95 10/01/29	High Yield	74.25	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GE 4 1/8 04/15/30	Investment Grade	41.25	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00



## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	PSEC 4 1/4 10/15/29	Investment Grade	63.75	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.3 04/15/32	Investment Grade	64.50	0.00
	GE 4.2 04/15/32	Investment Grade	126.00	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5.45 04/15/36	Investment Grade	109.00	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GE 5 1/4 04/15/34	Investment Grade	472.50	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	PSEC 3.437 10/15/28	Investment Grade	1,426.36	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/2 04/15/36	Investment Grade	770.00	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GE 4.15 04/15/31	Investment Grade	186.75	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>9,647.79</b>	<b>0.00</b>
May 2024	GE 4.15 05/15/32	Investment Grade	228.25	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GE 3 5/8 05/01/30	Investment Grade	181.25	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	F 7 1/8 11/15/25	High Yield	17.81	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	PSEC 6 1/4 05/15/43	Investment Grade	62.50	0.00
	GE 4.15 11/15/30	Investment Grade	83.00	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4.15 11/15/32	Investment Grade	62.25	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	FYBR 8 1/2 11/15/31	High Yield	21.25	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00

Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GE 5 1/4 05/15/34	Investment Grade	288.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.05 05/15/32	Investment Grade	243.00	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>7,074.56</b>	<b>0.00</b>
June 2024	GE 5.3 06/15/36	Investment Grade	450.50	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GE 5 1/4 06/15/36	Investment Grade	1,128.75	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4 06/15/32	Investment Grade	200.00	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 5 1/4 06/15/34	Investment Grade	131.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GE 5.1 06/15/32	Investment Grade	943.50	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 4 06/15/32	Investment Grade	320.00	0.00
	GE 4.05 06/15/32	Investment Grade	141.75	0.00
	WFC 4.1 06/03/26	Investment Grade	256.25	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GE 4 1/4 12/15/29	Investment Grade	63.75	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GE 4 06/15/32	Investment Grade	280.00	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	WFC 6 1/2 12/01/28	Investment Grade	812.50	0.00
	GE 5 12/15/27	Investment Grade	50.00	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GE 4.2 06/15/32	Investment Grade	168.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	F 7 3/4 06/15/43	High Yield	38.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 3.6 12/15/32	Investment Grade	54.00	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/4 06/15/34	Investment Grade	420.00	0.00

Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>11,345.50</b>	<b>0.00</b>
July 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	DELL 8.1 07/15/36	Investment Grade	445.50	0.00
	FSK 4 5/8 07/15/24	Investment Grade	23.12	1,000.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 01/15/31	Investment Grade	64.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 01/15/33	Investment Grade	18.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	PSEC 4 1/2 01/15/31	Investment Grade	22.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	F 8.9 01/15/32	High Yield	1,290.50	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GE 5 1/4 07/15/34	Investment Grade	26.25	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	KEY 7 3/4 07/15/29	High Yield	19.38	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4 07/15/32	Investment Grade	960.00	0.00
	PSEC 5 1/2 01/15/43	Investment Grade	82.50	0.00
	AON 8.205 01/01/27	Investment Grade	184.61	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 01/15/29	Investment Grade	425.00	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6 1/8 01/09/28	Investment Grade	2,725.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GE 4 07/15/32	Investment Grade	460.00	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>12,634.49</b>	<b>1,000.00</b>
August 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GE 5 02/15/27	Investment Grade	75.00	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 02/15/32	Investment Grade	150.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 5.05 02/15/29	Investment Grade	25.25	0.00
	F 6 5/8 02/15/28	High Yield	49.69	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.65 02/15/33	Investment Grade	186.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	FSK 4 1/8 02/01/25	Investment Grade	20.62	0.00
	GE 3 1/2 02/15/29	Investment Grade	52.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	PSEC 4 1/4 08/15/29	Investment Grade	276.25	0.00
	GE 4 1/4 02/15/34	Investment Grade	425.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	NATMUT 9 3/8 08/15/39	Investment Grade	23.44	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.35 02/15/32	Investment Grade	87.00	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6.18 02/15/36	Investment Grade	432.60	0.00
	F 7 1/2 08/01/26	High Yield	18.75	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00

Month	Description	Bond Type	Interest	Principal
	BBBY 4.915 08/01/34	High Yield	12.29	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	F 9.95 02/15/32	High Yield	24.88	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GE 3.6 08/15/32	Investment Grade	18.00	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.35 02/15/32	Investment Grade	565.50	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
	<b>Total</b>		<b>8,329.76</b>	<b>0.00</b>
September 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	PSEC 4 1/4 09/15/29	Investment Grade	85.00	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 3 1/2 09/15/29	Investment Grade	192.50	0.00
	GE 4 1/4 03/15/30	Investment Grade	148.75	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	CMA 7 7/8 09/15/26	Investment Grade	196.88	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	F 9.3 03/01/30	High Yield	837.00	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GE 5 03/15/29	Investment Grade	25.00	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GE 4 1/4 09/15/28	Investment Grade	63.75	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 2 1/4 09/30/31	Investment Grade	11.25	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 03/15/32	Investment Grade	341.25	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 3 5/8 09/15/32	Investment Grade	90.62	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GE 4.35 03/15/32	Investment Grade	174.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 4 1/4 03/15/34	Investment Grade	21.25	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5 03/15/29	Investment Grade	175.00	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	HSBC 6 1/2 09/15/37	Investment Grade	1,316.25	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>9,565.00</b>	<b>0.00</b>
October 2024	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GE 4 04/15/29	Investment Grade	20.00	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 04/15/30	Investment Grade	203.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	PARA 6 7/8 04/30/36	Investment Grade	17.19	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 4 10/15/27	Investment Grade	20.00	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 4 3/4 04/29/32	Investment Grade	166.25	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	SVC 4.95 10/01/29	High Yield	74.25	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GE 4 1/8 04/15/30	Investment Grade	41.25	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal	Month	Description	Bond Type	Interest	Principal
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00		GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00		GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00		F 7 1/8 11/15/25	High Yield	17.81	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00		GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00		PSEC 6 1/4 05/15/43	Investment Grade	62.50	0.00
	PSEC 4 1/4 10/15/29	Investment Grade	63.75	0.00		GE 4.15 11/15/30	Investment Grade	83.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00		GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00		GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GE 4.3 04/15/32	Investment Grade	64.50	0.00		GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.2 04/15/32	Investment Grade	126.00	0.00		GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00		GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00		GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00		GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00		GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00		GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 5.45 04/15/36	Investment Grade	109.00	0.00		GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00		GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00		GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00		GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00		GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00		GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00		GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00		GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00		GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00		GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00		GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 04/15/34	Investment Grade	472.50	0.00		GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00		GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	PSEC 3.437 10/15/28	Investment Grade	1,426.36	0.00		GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00		GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 5 1/2 04/15/36	Investment Grade	770.00	0.00		GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00		GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00		GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00		GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GE 4.15 04/15/31	Investment Grade	186.75	0.00		GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00		GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
<b>Total</b>			<b>9,647.79</b>	<b>0.00</b>		GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
November 2024	GE 4.15 05/15/32	Investment Grade	228.25	0.00		GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00		GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00		GE 4.15 11/15/32	Investment Grade	62.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00		GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 3 5/8 05/01/30	Investment Grade	181.25	0.00		FYBR 8 1/2 11/15/31	High Yield	21.25	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00		GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00		GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00		GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00		GS 4 3/4 09/15/37	Investment Grade	368.12	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GE 5 1/4 05/15/34	Investment Grade	288.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.05 05/15/32	Investment Grade	243.00	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>7,074.56</b>	<b>0.00</b>
December 2024	GE 5.3 06/15/36	Investment Grade	450.50	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GE 5 1/4 06/15/36	Investment Grade	1,128.75	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4 06/15/32	Investment Grade	200.00	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 5 1/4 06/15/34	Investment Grade	131.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GE 5.1 06/15/32	Investment Grade	943.50	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 4 06/15/32	Investment Grade	320.00	0.00
	GE 4.05 06/15/32	Investment Grade	141.75	0.00
	WFC 4.1 06/03/26	Investment Grade	256.25	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00

Month	Description	Bond Type	Interest	Principal
	GE 4 1/4 12/15/29	Investment Grade	63.75	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GE 4 06/15/32	Investment Grade	280.00	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	WFC 6 1/2 12/01/28	Investment Grade	812.50	0.00
	GE 5 12/15/27	Investment Grade	50.00	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GE 4.2 06/15/32	Investment Grade	168.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	F 7 3/4 06/15/43	High Yield	38.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 3.6 12/15/32	Investment Grade	54.00	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/4 06/15/34	Investment Grade	420.00	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>11,345.50</b>	<b>0.00</b>
<b>2024 Total</b>			<b>117,194.21</b>	<b>1,000.00</b>
January 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	DELL 8.1 07/15/36	Investment Grade	445.50	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 01/15/31	Investment Grade	64.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 01/15/33	Investment Grade	18.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	PSEC 4 1/2 01/15/31	Investment Grade	22.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	F 8.9 01/15/32	High Yield	1,290.50	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GE 5 1/4 07/15/34	Investment Grade	26.25	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	KEY 7 3/4 07/15/29	High Yield	19.38	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4 07/15/32	Investment Grade	960.00	0.00
	PSEC 5 1/2 01/15/43	Investment Grade	82.50	0.00
	AON 8.205 01/01/27	Investment Grade	184.61	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 01/15/29	Investment Grade	425.00	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6 1/8 01/09/28	Investment Grade	2,725.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GE 4 07/15/32	Investment Grade	460.00	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>12,611.36</b>	<b>0.00</b>
February 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GE 5 02/15/27	Investment Grade	75.00	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 02/15/32	Investment Grade	150.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 5.05 02/15/29	Investment Grade	25.25	0.00
	F 6 5/8 02/15/28	High Yield	49.69	0.00



## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.65 02/15/33	Investment Grade	186.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	FSK 4 1/8 02/01/25	Investment Grade	20.62	1,000.00
	GE 3 1/2 02/15/29	Investment Grade	52.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	PSEC 4 1/4 08/15/29	Investment Grade	276.25	0.00
	GE 4 1/4 02/15/34	Investment Grade	425.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	NATMUT 9 3/8 08/15/39	Investment Grade	23.44	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.35 02/15/32	Investment Grade	87.00	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6.18 02/15/36	Investment Grade	432.60	0.00
	F 7 1/2 08/01/26	High Yield	18.75	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	BBBY 4.915 08/01/34	High Yield	12.29	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	F 9.95 02/15/32	High Yield	24.88	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GE 3.6 08/15/32	Investment Grade	18.00	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.35 02/15/32	Investment Grade	565.50	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
	<b>Total</b>		<b>8,329.76</b>	<b>1,000.00</b>
March 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	PSEC 4 1/4 09/15/29	Investment Grade	85.00	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 3 1/2 09/15/29	Investment Grade	192.50	0.00
	GE 4 1/4 03/15/30	Investment Grade	148.75	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	CMA 7 7/8 09/15/26	Investment Grade	196.88	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	F 9.3 03/01/30	High Yield	837.00	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GE 5 03/15/29	Investment Grade	25.00	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GE 4 1/4 09/15/28	Investment Grade	63.75	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 2 1/4 09/30/31	Investment Grade	11.25	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 03/15/32	Investment Grade	341.25	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 3 5/8 09/15/32	Investment Grade	90.62	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GE 4.35 03/15/32	Investment Grade	174.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 4 1/4 03/15/34	Investment Grade	21.25	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5 03/15/29	Investment Grade	175.00	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	HSBC 6 1/2 09/15/37	Investment Grade	1,316.25	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>9,565.00</b>	<b>0.00</b>
April 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GE 4 04/15/29	Investment Grade	20.00	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 04/15/30	Investment Grade	203.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	PARA 6 7/8 04/30/36	Investment Grade	17.19	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 4 10/15/27	Investment Grade	20.00	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 4 3/4 04/29/32	Investment Grade	166.25	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	SVC 4.95 10/01/29	High Yield	74.25	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GE 4 1/8 04/15/30	Investment Grade	41.25	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal	Month	Description	Bond Type	Interest	Principal
	GS 5 09/15/25	Investment Grade	2.08	0.00		GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00		PSEC 6 1/4 05/15/43	Investment Grade	62.50	0.00
	PSEC 4 1/4 10/15/29	Investment Grade	63.75	0.00		GE 4.15 11/15/30	Investment Grade	83.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00		GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00		GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GE 4.3 04/15/32	Investment Grade	64.50	0.00		GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.2 04/15/32	Investment Grade	126.00	0.00		GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00		GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00		GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00		GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00		GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00		GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 5.45 04/15/36	Investment Grade	109.00	0.00		GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00		GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00		GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00		GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00		GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00		GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00		GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00		GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00		GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00		GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00		GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 04/15/34	Investment Grade	472.50	0.00		GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00		GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	PSEC 3.437 10/15/28	Investment Grade	1,426.36	0.00		GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00		GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 5 1/2 04/15/36	Investment Grade	770.00	0.00		GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00		GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00		GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00		GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GE 4.15 04/15/31	Investment Grade	186.75	0.00		GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00		GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
<b>Total</b>			<b>9,647.79</b>	<b>0.00</b>		GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
May 2025	GE 4.15 05/15/32	Investment Grade	228.25	0.00		GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00		GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00		GE 4.15 11/15/32	Investment Grade	62.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00		GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 3 5/8 05/01/30	Investment Grade	181.25	0.00		FYBR 8 1/2 11/15/31	High Yield	21.25	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00		GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00		GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00		GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00		GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00		GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00		GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	F 7 1/8 11/15/25	High Yield	17.81	0.00		GS 4 1/4 12/15/37	Investment Grade	10.62	0.00

Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GE 5 1/4 05/15/34	Investment Grade	288.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5 15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.05 05/15/32	Investment Grade	243.00	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>7,074.56</b>	<b>0.00</b>
June 2025	GE 5.3 06/15/36	Investment Grade	450.50	0.00
	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GE 5 1/4 06/15/36	Investment Grade	1,128.75	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4 06/15/32	Investment Grade	200.00	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 5 1/4 06/15/34	Investment Grade	131.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GE 5.1 06/15/32	Investment Grade	943.50	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 4 06/15/32	Investment Grade	320.00	0.00
	GE 4.05 06/15/32	Investment Grade	141.75	0.00
	WFC 4.1 06/03/26	Investment Grade	256.25	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GE 4 1/4 12/15/29	Investment Grade	63.75	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00

Month	Description	Bond Type	Interest	Principal
	GE 4 06/15/32	Investment Grade	280.00	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	WFC 6 1/2 12/01/28	Investment Grade	812.50	0.00
	GE 5 12/15/27	Investment Grade	50.00	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GE 4.2 06/15/32	Investment Grade	168.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	F 7 3/4 06/15/43	High Yield	38.75	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 3.6 12/15/32	Investment Grade	54.00	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/4 06/15/34	Investment Grade	420.00	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>11,345.50</b>	<b>0.00</b>
July 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	DELL 8.1 07/15/36	Investment Grade	445.50	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 01/15/31	Investment Grade	64.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 01/15/33	Investment Grade	18.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	PSEC 4 1/2 01/15/31	Investment Grade	22.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	F 8.9 01/15/32	High Yield	1,290.50	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GE 5 1/4 07/15/34	Investment Grade	26.25	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	KEY 7 3/4 07/15/29	High Yield	19.38	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GE 4 07/15/32	Investment Grade	960.00	0.00
	PSEC 5 1/2 01/15/43	Investment Grade	82.50	0.00
	AON 8.205 01/01/27	Investment Grade	184.61	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GE 5 01/15/29	Investment Grade	425.00	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6 1/8 01/09/28	Investment Grade	2,725.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GE 4 07/15/32	Investment Grade	460.00	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>12,611.36</b>	<b>0.00</b>
August 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GE 5 02/15/27	Investment Grade	75.00	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 4.3 02/15/32	Investment Grade	150.50	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 5.05 02/15/29	Investment Grade	25.25	0.00
	F 6 5/8 02/15/28	High Yield	49.69	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GE 4.65 02/15/33	Investment Grade	186.00	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GE 3 1/2 02/15/29	Investment Grade	52.50	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	PSEC 4 1/4 08/15/29	Investment Grade	276.25	0.00
	GE 4 1/4 02/15/34	Investment Grade	425.00	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	NATMUT 9 3/8 08/15/39	Investment Grade	23.44	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.35 02/15/32	Investment Grade	87.00	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	WFC 6.18 02/15/36	Investment Grade	432.60	0.00
	F 7 1/2 08/01/26	High Yield	18.75	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	BBBY 4.915 08/01/34	High Yield	12.29	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	F 9.95 02/15/32	High Yield	24.88	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GE 3.6 08/15/32	Investment Grade	18.00	0.00

Month	Description	Bond Type	Interest	Principal
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GE 4.35 02/15/32	Investment Grade	565.50	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
	<b>Total</b>		<b>8,309.14</b>	<b>0.00</b>
September 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00
	PSEC 4 1/4 09/15/29	Investment Grade	85.00	0.00
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GE 3 1/2 09/15/29	Investment Grade	192.50	0.00
	GE 4 1/4 03/15/30	Investment Grade	148.75	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	CMA 7 7/8 09/15/26	Investment Grade	196.88	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	F 9.3 03/01/30	High Yield	837.00	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	GE 5 03/15/29	Investment Grade	25.00	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GE 4 1/4 09/15/28	Investment Grade	63.75	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 2 1/4 09/30/31	Investment Grade	11.25	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GE 5 1/4 03/15/32	Investment Grade	341.25	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GE 3 5/8 09/15/32	Investment Grade	90.62	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 5 09/15/25	Investment Grade	2.08	500.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GE 4.35 03/15/32	Investment Grade	174.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GE 4 1/4 03/15/34	Investment Grade	21.25	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5 03/15/29	Investment Grade	175.00	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	HSBC 6 1/2 09/15/37	Investment Grade	1,316.25	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>9,565.00</b>	<b>500.00</b>
October 2025	GS 4 1/4 05/15/34	Investment Grade	31.88	0.00
	GS 5 1/2 05/15/37	Investment Grade	756.25	0.00

Month	Description	Bond Type	Interest	Principal
	GS 4.3 02/15/38	Investment Grade	35.83	0.00
	GS 5 3/4 05/15/36	Investment Grade	364.17	0.00
	GE 4 04/15/29	Investment Grade	20.00	0.00
	GS 5 1/2 03/15/32	Investment Grade	32.08	0.00
	GS 5.35 02/15/32	Investment Grade	4.46	0.00
	GS 5 1/2 03/15/39	Investment Grade	41.25	0.00
	GE 3.7 04/15/30	Investment Grade	203.50	0.00
	GS 4 1/4 03/15/36	Investment Grade	10.62	0.00
	GS 5 1/2 02/15/35	Investment Grade	50.42	0.00
	PARA 6 7/8 04/30/36	Investment Grade	17.19	0.00
	GS 5 09/15/38	Investment Grade	37.50	0.00
	GE 4 10/15/27	Investment Grade	20.00	0.00
	GS 5 3/4 06/15/40	Investment Grade	38.33	0.00
	GS 4 1/4 02/15/38	Investment Grade	7.08	0.00
	GS 5 08/15/37	Investment Grade	125.00	0.00
	GS 4 3/4 08/15/33	Investment Grade	91.04	0.00
	GS 4 1/4 04/15/33	Investment Grade	7.08	0.00
	GS 4 3/4 04/29/32	Investment Grade	166.25	0.00
	GS 5 1/2 06/15/33	Investment Grade	18.33	0.00
	GS 5 1/4 06/15/33	Investment Grade	56.88	0.00
	GS 4 05/15/33	Investment Grade	16.67	0.00
	GS 5 09/15/38	Investment Grade	116.67	0.00
	GS 4 1/4 12/15/34	Investment Grade	131.04	0.00
	GS 4.05 03/15/32	Investment Grade	13.50	0.00
	GS 4 3/4 12/15/38	Investment Grade	31.67	0.00
	GS 4 1/2 03/15/39	Investment Grade	7.50	0.00
	GS 5 1/2 05/15/37	Investment Grade	907.50	0.00
	GS 4.35 02/15/34	Investment Grade	50.75	0.00
	GS 5 3/4 02/15/38	Investment Grade	129.38	0.00
	SVC 4.95 10/01/29	High Yield	74.25	0.00
	GS 4.1 07/15/34	Investment Grade	6.83	0.00
	GS 4.3 12/15/32	Investment Grade	39.42	0.00
	GE 4 1/8 04/15/30	Investment Grade	41.25	0.00
	GS 5 1/2 11/15/37	Investment Grade	600.42	0.00
	GS 4 3/4 08/15/33	Investment Grade	11.88	0.00
	GS 5 08/15/33	Investment Grade	4.17	0.00
	GS 5 3/4 05/15/39	Investment Grade	62.29	0.00
	GS 4 08/15/34	Investment Grade	3.33	0.00
	GS 4 1/2 01/15/37	Investment Grade	108.75	0.00
	GS 4.15 05/15/38	Investment Grade	24.21	0.00
	GS 4.65 12/15/33	Investment Grade	7.75	0.00
	GS 4 1/2 08/15/33	Investment Grade	11.25	0.00
	PSEC 4 1/4 10/15/29	Investment Grade	63.75	0.00
	GS 4 3/4 08/15/33	Investment Grade	35.62	0.00
	GS 4 1/2 03/15/39	Investment Grade	11.25	0.00
	GE 4.3 04/15/32	Investment Grade	64.50	0.00

## Cash Flow by Month

Month	Description	Bond Type	Interest	Principal
	GE 4.2 04/15/32	Investment Grade	126.00	0.00
	GS 5 1/2 03/15/34	Investment Grade	68.75	0.00
	GS 5 1/2 04/15/32	Investment Grade	82.50	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 1/2 03/15/32	Investment Grade	4.58	0.00
	GS 5 1/4 11/15/33	Investment Grade	17.50	0.00
	GE 5.45 04/15/36	Investment Grade	109.00	0.00
	GS 4 1/4 02/15/36	Investment Grade	10.62	0.00
	GS 4.3 12/15/37	Investment Grade	28.67	0.00
	GS 4 3/4 09/15/37	Investment Grade	368.12	0.00
	GS 4 1/4 05/15/35	Investment Grade	17.71	0.00
	GS 5 1/2 06/15/35	Investment Grade	55.00	0.00
	GS 4 1/4 12/15/37	Investment Grade	10.62	0.00
	GS 6 12/15/33	Investment Grade	5.00	0.00
	GS 4 1/4 02/15/38	Investment Grade	10.62	0.00
	GS 5 3/4 11/15/31	Investment Grade	23.96	0.00
	GS 5 1/2 09/15/36	Investment Grade	224.58	0.00
	GE 5 1/4 04/15/34	Investment Grade	472.50	0.00
	GS 5.15 07/15/38	Investment Grade	296.13	0.00
	PSEC 3.437 10/15/28	Investment Grade	1,426.36	0.00
	GS 5 1/2 12/15/37	Investment Grade	77.92	0.00
	GE 5 1/2 04/15/36	Investment Grade	770.00	0.00
	GS 4 3/4 08/15/35	Investment Grade	15.83	0.00
	GS 4.2 01/15/38	Investment Grade	24.50	0.00
	GS 5 3/4 02/15/37	Investment Grade	483.96	0.00
	GE 4.15 04/15/31	Investment Grade	186.75	0.00
	GS 4.3 05/15/36	Investment Grade	7.17	0.00
<b>Total</b>			<b>9,645.71</b>	<b>0.00</b>
<b>2025 Total</b>			<b>98,705.19</b>	<b>1,500.00</b>



Symbol	Description	Sector	Bought			Sold		
			Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
<b>Bonds (USD)</b>								
GE 5 05/15/30	GE 5 05/15/30	Consumer Non-Cyc	0	0.00	0.00	-12,000	0.96	11,506.92
GE 5 1/4 03/15/32	GE 5 1/4 03/15/32	Consumer Non-Cyc	0	0.00	0.00	-20,000	0.98	19,634.80
GE 5 1/4 03/15/32 TBS0	GE 5 1/4 03/15/32	Consumer Non-Cyc	0	0.00	0.00	-13,000	0.97	12,602.85
GE 5 1/4 04/15/34	GE 5 1/4 04/15/34	Consumer Non-Cyc	0	0.00	0.00	-4,000	0.97	3,877.48
GE 5 1/4 07/15/34 TCP5	GE 5 1/4 07/15/34	Consumer Non-Cyc	0	0.00	0.00	-31,000	0.98	30,330.40
GE 5.1 03/15/29	GE 5.1 03/15/29	Consumer Non-Cyc	0	0.00	0.00	-4,000	0.96	3,860.00
GS 5 09/15/38 CEE7	GS 5 09/15/38	Financials	0	0.00	0.00	-1,000	0.91	907.28
GS 5 1/2 05/15/37	GS 5 1/2 05/15/37	Financials	0	0.00	0.00	-1,000	0.96	960.00
GS 5.85 06/15/32	GS 5.85 06/15/32	Financials	0	0.00	0.00	-15,000	1.01	15,110.70
<b>Total</b>					<b>0.00</b>			<b>98,790.43</b>
<b>ETFs (USD)</b>								
ARKW	ARK NEXT GENERATION INTERNET	Technology	100	45.00	-4,500.00	-100	46.44	4,644.00
SLVO	X-LINKS SLVR SHRS COVRD CALL	Financials	0	0.00	0.00	-0.95	75.09	71.33
<b>Total</b>					<b>-4,500.00</b>			<b>4,715.33</b>
<b>Options (USD)</b>								
AAPL 221007C00152500	AAPL 07OCT22 152.5 C	Technology	3	0.19	-56.00	0	0.00	0.00
AAPL 221007P00133000	AAPL 07OCT22 133 P	Technology	1	0.00	0.00	-1	0.66	66.00
AAPL 221007P00143000	AAPL 07OCT22 143 P	Technology	2	1.01	-202.00	0	0.00	0.00
AAPL 221007P00144000	AAPL 07OCT22 144 P	Technology	1	0.00	0.00	0	0.00	0.00
AAPL 221007P00146000	AAPL 07OCT22 146 P	Technology	3	0.00	0.00	0	0.00	0.00
AAPL 221028C00141000	AAPL 28OCT22 141 C	Technology	4	0.00	0.00	-4	4.90	1,960.00
AAPL 221028C00150000	AAPL 28OCT22 150 C	Technology	3	0.00	0.00	-3	3.00	900.00
AGNC 220930C00011500	AGNC 30SEP22 11.5 C	Real Estate	1	0.00	0.00	0	0.00	0.00
AGNC 221007C00011500	AGNC 07OCT22 11.5 C	Real Estate	10	0.00	0.00	0	0.00	0.00
AGNC 221014C00011500	AGNC 14OCT22 11.5 C	Real Estate	13	0.00	0.00	0	0.00	0.00
AGNC 221021C00008500	AGNC 21OCT22 8.5 C	Real Estate	8	0.00	0.00	-8	0.16	128.00
AGNC 221021C00009500	AGNC 21OCT22 9.5 C	Real Estate	2	0.00	0.00	-2	0.21	42.00
AGNC 221021C00010000	AGNC 21OCT22 10 C	Real Estate	3	0.00	0.00	-3	0.09	27.00
AGNC 221021C00011500	AGNC 21OCT22 11.5 C	Real Estate	5	0.00	0.00	0	0.00	0.00
AGNC 221021C00012000	AGNC 21OCT22 12 C	Real Estate	3	0.00	0.00	0	0.00	0.00
AGNC 221028C00010000	AGNC 28OCT22 10 C	Real Estate	2	0.00	0.00	-2	0.17	34.00
AGNC 221104C00008000	AGNC 04NOV22 8 C	Real Estate	0	0.00	0.00	-5	0.10	50.00
AGNC 221104C00009000	AGNC 04NOV22 9 C	Real Estate	0	0.00	0.00	-3	0.19	57.00
AGNC 221104C00009500	AGNC 04NOV22 9.5 C	Real Estate	0	0.00	0.00	-5	0.24	120.00
AGNC 221104C00010500	AGNC 04NOV22 10.5 C	Real Estate	0	0.00	0.00	-4	0.10	40.00
AGNC 221111C00008500	AGNC 11NOV22 8.5 C	Real Estate	0	0.00	0.00	-3	0.18	54.00
AGNC 221118C00009000	AGNC 18NOV22 9 C	Real Estate	0	0.00	0.00	-2	0.28	56.00
AJX 221021P00007500	AJX 21OCT22 7.5 P	Real Estate	1	0.00	0.00	-1	0.10	10.00
AMD 221028P00065000	AMD 28OCT22 65 P	Technology	1	0.00	0.00	0	0.00	0.00
AMD 221104C00062500	AMD 04NOV22 62.5 C	Technology	0	0.00	0.00	-1	1.25	125.00
AMZN 220930P00110000	AMZN 30SEP22 110 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
ANF 221007P00013000	ANF 07OCT22 13 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
ANF 221021P00012500	ANF 21OCT22 12.5 P	Consumer Cyclical	6	0.00	0.00	0	0.00	0.00
ARKW 221021P00045000	ARKW 21OCT22 45 P	Technology	1	0.00	0.00	0	0.00	0.00
ARR 221021C00005000	ARR 21OCT22 5 C	Real Estate	7	0.00	0.00	-7	0.09	63.00

## Trade Summary (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Bought			Sold		
			Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
ARR 221021C00007500	ARR 21OCT22 7.5 C	Real Estate	20	0.00	0.00	0	0.00	0.00
ARR 221021P00007500	ARR 21OCT22 7.5 P	Real Estate	5	0.00	0.00	0	0.00	0.00
BNED 221021C00005000	BNED 21OCT22 5 C	Consumer Cyclical	77	0.00	0.00	0	0.00	0.00
BNED 221021C00007500	BNED 21OCT22 7.5 C	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
BURL 221014P00120000	BURL 14OCT22 120 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
BURL 221021P00120000	BURL 21OCT22 120 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
BYND 220930C00016000	BYND 30SEP22 16 C	Consumer Non-Cyc	1	0.00	0.00	0	0.00	0.00
BYND 221014C00015000	BYND 14OCT22 15 C	Consumer Non-Cyc	1	0.00	0.00	-1	0.62	62.00
CION 221021P00010000	CION 21OCT22 10 P	Financials	3	0.00	0.00	0	0.00	0.00
DLTH 221021C00007500	DLTH 21OCT22 7.5 C	Consumer Cyclical	3	0.00	0.00	0	0.00	0.00
FDX 220930P00140000	FDX 30SEP22 140 P	Industrial	1	0.00	0.00	0	0.00	0.00
FSK 221021C00022500	FSK 21OCT22 22.5 C	Financials	1	0.00	0.00	0	0.00	0.00
FSK 221021C00025000	FSK 21OCT22 25 C	Financials	3	0.00	0.00	0	0.00	0.00
FSK 221021P00020000	FSK 21OCT22 20 P	Financials	1	0.00	0.00	0	0.00	0.00
GPMT 221021C00007500	GPMT 21OCT22 7.5 C	Real Estate	9	0.00	0.00	-9	0.05	45.00
GPMT 221021C00010000	GPMT 21OCT22 10 C	Real Estate	8	0.00	0.00	0	0.00	0.00
GPMT 221021C00012500	GPMT 21OCT22 12.5 C	Real Estate	3	0.00	0.00	0	0.00	0.00
GPMT 221021P00007500	GPMT 21OCT22 7.5 P	Real Estate	11	0.00	0.00	0	0.00	0.00
GPMT 221118P00005000	GPMT 18NOV22 5 P	Real Estate	0	0.00	0.00	-4	0.15	60.00
HBI 220930C00009000	HBI 30SEP22 9 C	Consumer Cyclical	9	0.00	0.00	0	0.00	0.00
HBI 220930C00010000	HBI 30SEP22 10 C	Consumer Cyclical	6	0.00	0.00	0	0.00	0.00
HBI 220930P00008000	HBI 30SEP22 8 P	Consumer Cyclical	25	0.00	0.00	0	0.00	0.00
HBI 221007C00010000	HBI 07OCT22 10 C	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
HBI 221007P00008000	HBI 07OCT22 8 P	Consumer Cyclical	15	0.00	0.00	0	0.00	0.00
HBI 221007P00009000	HBI 07OCT22 9 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
HBI 221014C00009000	HBI 14OCT22 9 C	Consumer Cyclical	3	0.00	0.00	0	0.00	0.00
HBI 221021C00008000	HBI 21OCT22 8 C	Consumer Cyclical	16	0.00	0.00	-16	0.10	160.00
HBI 221021C00009000	HBI 21OCT22 9 C	Consumer Cyclical	4	0.00	0.00	0	0.00	0.00
HBI 221021C00010000	HBI 21OCT22 10 C	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
HBI 221021C00011000	HBI 21OCT22 11 C	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
HBI 221021C00012000	HBI 21OCT22 12 C	Consumer Cyclical	18	0.00	0.00	0	0.00	0.00
HBI 221021C00014000	HBI 21OCT22 14 C	Consumer Cyclical	6	0.00	0.00	0	0.00	0.00
HBI 221021C00015000	HBI 21OCT22 15 C	Consumer Cyclical	2	0.00	0.00	0	0.00	0.00
HBI 221021P00008000	HBI 21OCT22 8 P	Consumer Cyclical	3	0.00	0.00	0	0.00	0.00
HBI 221021P00009000	HBI 21OCT22 9 P	Consumer Cyclical	8	0.00	0.00	0	0.00	0.00
HBI 221021P00011000	HBI 21OCT22 11 P	Consumer Cyclical	9	0.00	0.00	0	0.00	0.00
HBI 221028C00008000	HBI 28OCT22 8 C	Consumer Cyclical	1	0.00	0.00	-1	0.25	25.00
HBI 221028C00009000	HBI 28OCT22 9 C	Consumer Cyclical	3	0.00	0.00	-3	0.05	15.00
HBI 221104C00008000	HBI 04NOV22 8 C	Consumer Cyclical	0	0.00	0.00	-16	0.27	430.00
HBI 221104C00009000	HBI 04NOV22 9 C	Consumer Cyclical	0	0.00	0.00	-3	0.10	30.00
HBI 221111C00007500	HBI 11NOV22 7.5 C	Consumer Cyclical	0	0.00	0.00	-4	0.10	40.00
HBI 221111C00009000	HBI 11NOV22 9 C	Consumer Cyclical	0	0.00	0.00	-1	0.10	10.00
HBI 221118C00009000	HBI 18NOV22 9 C	Consumer Cyclical	0	0.00	0.00	-6	0.14	86.00
HBI 230120C00010000	HBI 20JAN23 10 C	Consumer Cyclical	0	0.00	0.00	-2	0.20	40.00
ICMB 221021C00007500	ICMB 21OCT22 7.5 C	Financials	4	0.00	0.00	0	0.00	0.00
ICMB 221021P00005000	ICMB 21OCT22 5 P	Financials	3	0.00	0.00	0	0.00	0.00

## Trade Summary (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Bought			Sold		
			Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
ICMB 230120C00005000	ICMB 20JAN23 5 C	Financials	0	0.00	0.00	-1	0.10	10.00
ICMB 230421C00005000	ICMB 21APR23 5 C	Financials	0	0.00	0.00	-2	0.10	20.00
IVR1 221021P00002500	IVR1 21OCT22 2.5 P	Real Estate	1	0.00	0.00	0	0.00	0.00
IVR1 230120C00002500	IVR1 20JAN23 2.5 C	Real Estate	2	0.01	-2.00	0	0.00	0.00
JBLU 221014P00007000	JBLU 14OCT22 7 P	Industrial	1	0.00	0.00	0	0.00	0.00
JBLU 221028P00006500	JBLU 28OCT22 6.5 P	Industrial	1	0.00	0.00	0	0.00	0.00
JBLU 221104P00005000	JBLU 04NOV22 5 P	Industrial	0	0.00	0.00	-1	0.09	9.00
JEPI 221021C00057000	JEPI 21OCT22 57 C	Broad	10	0.00	0.00	0	0.00	0.00
JEPI 230120C00055000	JEPI 20JAN23 55 C	Broad	0	0.00	0.00	-10	0.60	600.00
META 220930P00130000	META 30SEP22 130 P	Telecomm	1	0.00	0.00	0	0.00	0.00
META 221007P00130000	META 07OCT22 130 P	Telecomm	1	0.00	0.00	0	0.00	0.00
META 221007P00140000	META 07OCT22 140 P	Telecomm	3	0.00	0.00	0	0.00	0.00
META 221014P00125000	META 14OCT22 125 P	Telecomm	1	0.00	0.00	0	0.00	0.00
META 221028C00140000	META 28OCT22 140 C	Telecomm	3	0.00	0.00	-3	7.45	2,235.00
META 221111C00110000	META 11NOV22 110 C	Telecomm	0	0.00	0.00	-3	0.45	135.00
NFLX 220930P00195000	NFLX 30SEP22 195 P	Telecomm	1	0.00	0.00	0	0.00	0.00
NLY1 221021C00007000	NLY1 21OCT22 7 C	Real Estate	5	0.00	0.00	0	0.00	0.00
ONL 221021P00010000	ONL 21OCT22 10 P	Real Estate	2	0.00	0.00	0	0.00	0.00
PINS 221007P00018500	PINS 07OCT22 18.5 P	Technology	1	0.00	0.00	0	0.00	0.00
PSEC 221021C00007000	PSEC 21OCT22 7 C	Financials	1	0.00	0.00	-1	0.10	10.00
PSEC 221021C00008000	PSEC 21OCT22 8 C	Financials	30	0.00	0.00	0	0.00	0.00
PSEC 221021P00008000	PSEC 21OCT22 8 P	Financials	1	0.00	0.00	0	0.00	0.00
PTMN 221021C00022500	PTMN 21OCT22 22.5 C	Financials	2	0.00	0.00	-2	0.10	20.00
PTMN 221021C00025000	PTMN 21OCT22 25 C	Financials	27	0.00	0.00	0	0.00	0.00
PTMN 221021P00020000	PTMN 21OCT22 20 P	Financials	3	0.00	0.00	0	0.00	0.00
PTMN 221118C00022500	PTMN 18NOV22 22.5 C	Financials	0	0.00	0.00	-3	0.10	30.00
RC 221021P00010000	RC 21OCT22 10 P	Real Estate	1	0.00	0.00	0	0.00	0.00
RTL 221021C00007500	RTL 21OCT22 7.5 C	Real Estate	5	0.00	0.00	0	0.00	0.00
RTL 230317C00007500	RTL 17MAR23 7.5 C	Real Estate	0	0.00	0.00	-3	0.10	30.00
SLV 220930C00018000	SLV 30SEP22 18 C	Basic Materials	3	0.00	0.00	0	0.00	0.00
SLV 220930P00016500	SLV 30SEP22 16.5 P	Basic Materials	3	0.00	0.00	0	0.00	0.00
SLV 221021C00018500	SLV 21OCT22 18.5 C	Basic Materials	6	0.00	0.00	0	0.00	0.00
SLV 221021C00019000	SLV 21OCT22 19 C	Basic Materials	7	0.00	0.00	-7	0.53	371.00
SLV 221021P00016000	SLV 21OCT22 16 P	Basic Materials	3	0.00	0.00	0	0.00	0.00
SLV 221118C00018500	SLV 18NOV22 18.5 C	Basic Materials	0	0.00	0.00	-3	0.24	72.00
SLV 221125C00018500	SLV 25NOV22 18.5 C	Basic Materials	0	0.00	0.00	-1	0.31	31.00
SNAP 221021P00007000	SNAP 21OCT22 7 P	Technology	1	0.00	0.00	0	0.00	0.00
SNAP 221021P00008000	SNAP 21OCT22 8 P	Technology	1	0.00	0.00	0	0.00	0.00
THO 221021P00065000	THO 21OCT22 65 P	Consumer Cyclical	3	0.00	0.00	0	0.00	0.00
THO 221021P00070000	THO 21OCT22 70 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
VFC 220930C00038000	VFC 30SEP22 38 C	Consumer Cyclical	4	0.00	0.00	-4	0.10	40.00
VFC 220930P00035000	VFC 30SEP22 35 P	Consumer Cyclical	7	0.00	0.00	0	0.00	0.00
VFC 220930P00037000	VFC 30SEP22 37 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
VFC 220930P00038000	VFC 30SEP22 38 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
VFC 221007C00033000	VFC 07OCT22 33 C	Consumer Cyclical	2	0.00	0.00	-2	0.12	25.00
VFC 221007C00038000	VFC 07OCT22 38 C	Consumer Cyclical	1	0.00	0.00	-1	0.30	30.00

## Trade Summary (Cont.)

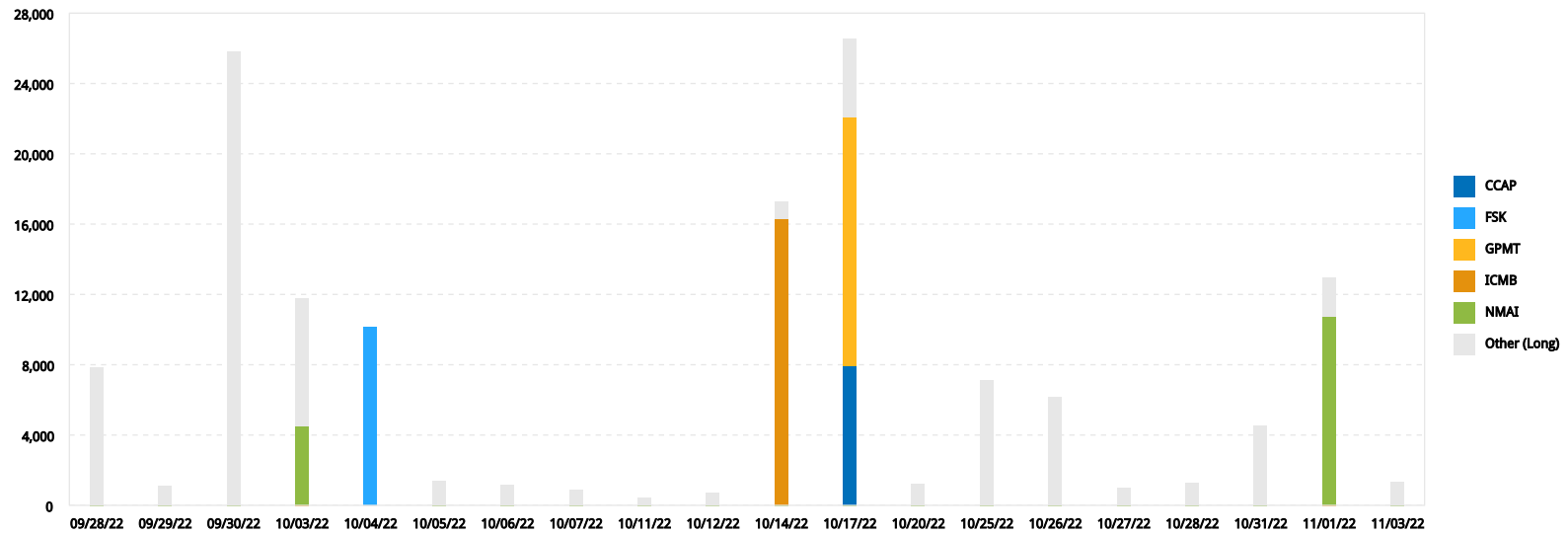
Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Bought			Sold		
			Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
VFC 221007P00030000	VFC 07OCT22 30 P	Consumer Cyclical	1	0.00	0.00	-1	0.15	15.00
VFC 221014C00034000	VFC 14OCT22 34 C	Consumer Cyclical	2	0.00	0.00	-2	0.25	50.00
VFC 221014P00030000	VFC 14OCT22 30 P	Consumer Cyclical	1	0.00	0.00	-1	0.30	30.00
VFC 221021C00034000	VFC 21OCT22 34 C	Consumer Cyclical	3	0.00	0.00	-3	0.30	90.00
VFC 221028C00030000	VFC 28OCT22 30 C	Consumer Cyclical	3	0.00	0.00	-3	0.35	105.00
VFC 221028C00031000	VFC 28OCT22 31 C	Consumer Cyclical	3	0.00	0.00	-3	0.85	255.00
VFC 221028C00033000	VFC 28OCT22 33 C	Consumer Cyclical	4	0.00	0.00	-4	0.30	120.00
VFC 221028C00035000	VFC 28OCT22 35 C	Consumer Cyclical	8	0.00	0.00	-8	0.44	350.00
VFC 221104C00029000	VFC 04NOV22 29 C	Consumer Cyclical	0	0.00	0.00	-2	0.20	40.00
VFC 221111C00030000	VFC 11NOV22 30 C	Consumer Cyclical	0	0.00	0.00	-2	0.25	50.00
VFC 221111C00031000	VFC 11NOV22 31 C	Consumer Cyclical	0	0.00	0.00	-1	0.10	10.00
VIX 221019P00024000	VIX 19OCT22 24 P	Unclassified	4	0.00	0.00	-4	0.30	120.00
VIXW 220928P00021000	VIX 28SEP22 21 P	Unclassified	5	0.00	0.00	0	0.00	0.00
VIXW 220928P00022000	VIX 28SEP22 22 P	Unclassified	1	0.00	0.00	0	0.00	0.00
VIXW 221005P00022000	VIX 05OCT22 22 P	Unclassified	1	0.00	0.00	0	0.00	0.00
VIXW 221005P00025000	VIX 05OCT22 25 P	Unclassified	1	0.00	0.00	-1	0.11	11.00
VIXW 221012P00025000	VIX 12OCT22 25 P	Unclassified	1	0.00	0.00	-1	0.23	23.00
WBA 221014P00031000	WBA 14OCT22 31 P	Consumer Non-Cyc	10	0.00	0.00	0	0.00	0.00
WEBR 221021C00007500	WEBR 21OCT22 7.5 C	Consumer Cyclical	8	0.00	0.00	0	0.00	0.00
WEBR 221021C00010000	WEBR 21OCT22 10 C	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
WEBR 221021P00007500	WEBR 21OCT22 7.5 P	Consumer Cyclical	1	0.00	0.00	0	0.00	0.00
WMC1 221021C00002000	WMC1 21OCT22 2 C	Real Estate	29	0.00	0.00	0	0.00	0.00
WMT 220930P00130000	WMT 30SEP22 130 P	Consumer Non-Cyc	1	0.00	0.00	0	0.00	0.00
ZM 221021P000065000	ZM 21OCT22 65 P	Technology	8	0.00	0.00	0	0.00	0.00
<b>Total</b>					<b>-260.00</b>			<b>9,672.00</b>
<b>Stocks (USD)</b>								
AAIC	ARLINGTON ASSET INVESTMENT-A	Financials	1,374	2.84	-3,902.16	0	0.00	0.00
AAPL	APPLE INC	Technology	400	145.50	-58,200.00	-700	144.86	101,400.00
AJX	GREAT AJAX CORP	Real Estate	91	8.02	-729.82	0	0.00	0.00
AMD	ADVANCED MICRO DEVICES	Technology	100	65.00	-6,500.00	0	0.00	0.00
ARR	ARMOUR RESIDENTIAL REIT INC	Real Estate	500	7.50	-3,750.00	0	0.00	0.00
BFI	BURGERFI INTERNATIONAL INC	Consumer Cyclical	249	2.37	-590.09	-242	2.94	711.48
BNED	BARNES & NOBLE EDUCATION INC	Consumer Cyclical	0	0.00	0.00	-602	3.00	1,806.00
BURL	BURLINGTON STORES INC	Consumer Cyclical	200	120.00	-24,000.00	-200	118.10	23,620.00
BYND	BEYOND MEAT INC	Consumer Non-Cyc	0	0.00	0.00	-100	13.87	1,387.00
CCAP	CRESCENT CAPITAL BDC INC	Financials	916	14.17	-12,979.72	0	0.00	0.00
CHMI	CHERRY HILL MORTGAGE INVESTM	Real Estate	429	5.07	-2,175.03	-834	5.64	4,704.06
CION	CION INVESTMENT CORP	Financials	300	10.00	-3,000.00	0	0.00	0.00
DLTH	DULUTH HOLDINGS INC - CL B	Consumer Cyclical	0	0.00	0.00	-300	7.50	2,250.00
FSK	FS KKR CAPITAL CORP	Financials	100	20.00	-2,000.00	0	0.00	0.00
GPMT	GRANITE POINT MORTGAGE TRUST	Real Estate	8,744	6.60	-57,735.83	0	0.00	0.00
HBI	HANESBRANDS INC.	Consumer Cyclical	6,100	8.59	-52,400.00	0	0.00	0.00
ICMB	INVESTCORP CREDIT MANAGEMENT	Financials	300	5.00	-1,500.00	0	0.00	0.00
IVR	INVESCO MORTGAGE CAPITAL	Real Estate	10	25.00	-250.00	0	0.00	0.00
JBLU	JETBLUE AIRWAYS CORP	Industrial	100	7.00	-700.00	-100	6.72	672.00
META	META PLATFORMS INC-CLASS A	Telecomm	300	140.00	-42,000.00	0	0.00	0.00

## Trade Summary (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Symbol	Description	Sector	Bought			Sold		
			Quantity	Average Price	Proceeds	Quantity	Average Price	Proceeds
ONL	ORION OFFICE REIT INC	Real Estate	200	10.00	-2,000.00	0	0.00	0.00
PSEC	PROSPECT CAPITAL CORP	Financials	100	8.00	-800.00	0	0.00	0.00
SNAP	SNAP INC - A	Technology	100	8.00	-800.00	-100	8.22	822.00
VFC	VF CORP	Consumer Cyclical	1,100	34.55	-38,000.00	0	0.00	0.00
WEBR	WEBER INC - CLASS A	Consumer Cyclical	100	7.50	-750.00	-1,000	6.89	6,891.74
WMC	WESTERN ASSET MORTGAGE CAPIT	Real Estate	1,977	10.68	-21,123.12	0	0.00	0.00
<b>Total</b>					<b>-335,885.76</b>			<b>144,264.28</b>
<b>Total (All Financial Instruments) in USD</b>					<b>-340,645.76</b>			<b>257,442.04</b>



Pay Date	Ex-Date	Account	Symbol	Quantity	Dividend Per Share	Amount
09/28/22	09/15/22	UXXXXXXX	DNIF	31,359	0.25	7,839.75
09/29/22	09/14/22	UXXXXXXX	ARR	11,091	0.10	1,109.10
09/30/22	09/22/22	UXXXXXXX	BGB	1,654	0.08	127.36
09/30/22	09/19/22	UXXXXXXX	VCIF	4,660	0.07	330.86
09/30/22	09/15/22	UXXXXXXX	AAIC PRC	1,240	0.52	639.37
09/30/22	09/15/22	UXXXXXXX	AAIC PRB	3,418	0.44	1,495.37
09/30/22	09/14/22	UXXXXXXX	NHS	185	0.09	16.74
09/30/22	09/22/22	UXXXXXXX	OFS	8,343	0.29	2,419.47
09/30/22	09/22/22	UXXXXXXX	DEX	3,110	0.05	161.41
09/30/22	09/22/22	UXXXXXXX	NXDT PRA	17,414	0.34	5,986.06
09/30/22	09/20/22	UXXXXXXX	SPE	19,777	0.11	2,175.47
09/30/22	09/15/22	UXXXXXXX	HYB	703	0.05	35.15
09/30/22	09/14/22	UXXXXXXX	FCRD	71,719	0.11	7,889.09
09/30/22	09/14/22	UXXXXXXX	GECCM	1,182	0.42	498.66
09/30/22	09/16/22	UXXXXXXX	HOFT	14,299	0.20	2,859.80
09/30/22	08/31/22	UXXXXXXX	CIM PRD	1,286	0.50	643.00
09/30/22	08/31/22	UXXXXXXX	CIM PRA	157	0.50	78.50
09/30/22	08/31/22	UXXXXXXX	CIM PRC	278	0.48	134.66
09/30/22	09/14/22	UXXXXXXX	VTN	276	0.04	11.62
09/30/22	09/13/22	UXXXXXXX	MIN	2,471	0.02	55.40
09/30/22	09/14/22	UXXXXXXX	BOE	3,571	0.06	224.97
09/30/22	09/28/22	UXXXXXXX	YYY	350	0.12	42.00
09/30/22	09/22/22	UXXXXXXX	WIW	14,088	0.10	1,408.80
09/30/22	09/22/22	UXXXXXXX	WIW	14,088	0.06	774.84

## Dividends (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Pay Date	Ex-Date	Account	Symbol	Quantity	Dividend Per Share	Amount
10/03/22	09/16/22	UXXXXXXX	PNNT	17,512	0.15	2,626.80
10/03/22	09/22/22	UXXXXXXX	SCD	944	0.26	245.44
10/03/22	09/14/22	UXXXXXXX	JEMD	2,934	0.02	54.28
10/03/22	09/14/22	UXXXXXXX	NMAI	12,883	0.35	4,509.05
10/03/22	09/22/22	UXXXXXXX	GDO	969	0.10	97.87
10/03/22	09/22/22	UXXXXXXX	BWG	15,540	0.09	1,398.60
10/03/22	09/21/22	UXXXXXXX	BGH	1,383	0.11	146.04
10/03/22	09/22/22	UXXXXXXX	PIM	23,774	0.02	523.03
10/04/22	09/13/22	UXXXXXXX	FSK	15,136	0.67	10,141.12
09/30/22	09/08/22	UXXXXXXX	BRW	14,860	0.09	1,352.26
10/06/22	10/03/22	UXXXXXXX	VCSH	1,500	0.14	216.45
10/06/22	10/03/22	UXXXXXXX	JEPI	2,001	0.48	962.16
10/07/22	10/03/22	UXXXXXXX	SRLN	2,889	0.22	635.58
10/07/22	10/03/22	UXXXXXXX	GNMA	1,391	0.08	117.31
10/07/22	10/03/22	UXXXXXXX	IGSB	952	0.09	89.96
10/11/22	10/03/22	UXXXXXXX	IGHG	1,420	0.23	325.71
10/11/22	10/04/22	UXXXXXXX	IGBH	1,115	0.10	113.92
10/12/22	09/29/22	UXXXXXXX	AGNC	5,742	0.12	689.04
10/14/22	09/22/22	UXXXXXXX	ICMB	108,548	0.15	16,282.20
10/14/22	09/29/22	UXXXXXXX	RC PRC	1,865	0.39	728.52
10/14/22	09/29/22	UXXXXXXX	EDD	3,911	0.07	273.77
10/17/22	09/29/22	UXXXXXXX	CHMI PRB	1,871	0.52	964.73
10/17/22	09/29/22	UXXXXXXX	ONL	5,137	0.10	513.70
10/17/22	09/30/22	UXXXXXXX	GPMT	56,555	0.25	14,138.75
10/17/22	10/12/22	UXXXXXXX	RTL	5,800	0.21	1,232.50
10/17/22	09/29/22	UXXXXXXX	CCAP	19,358	0.41	7,936.78
10/17/22	09/29/22	UXXXXXXX	LFT	12,780	0.06	766.80
10/17/22	09/30/22	UXXXXXXX	CMCT	11,580	0.08	984.30
10/20/22	09/27/22	UXXXXXXX	PSEC	19,672	0.06	1,180.32
10/25/22	09/27/22	UXXXXXXX	TRTX	9,706	0.24	2,329.44
10/25/22	10/19/22	UXXXXXXX	SLVO	353	1.74	612.67
10/25/22	10/03/22	UXXXXXXX	FTHY	16,322	0.13	2,071.26
10/25/22	09/29/22	UXXXXXXX	CHMI	7,757	0.27	2,094.39
10/26/22	09/30/22	UXXXXXXX	WMC	15,385	0.40	6,154.00
10/27/22	10/11/22	UXXXXXXX	TWO PRC	1,322	0.45	599.04
10/27/22	10/07/22	UXXXXXXX	IVR	628	0.65	408.20
10/28/22	10/14/22	UXXXXXXX	ARR	11,091	0.10	1,109.10
10/28/22	10/20/22	UXXXXXXX	DEX	3,110	0.05	157.05
10/31/22	10/27/22	UXXXXXXX	YYY	350	0.12	42.00
10/31/22	09/29/22	UXXXXXXX	NLY	836	0.88	735.68
10/31/22	10/21/22	UXXXXXXX	BGB	1,654	0.08	127.36
10/31/22	10/14/22	UXXXXXXX	NHS	185	0.09	16.74
10/31/22	10/14/22	UXXXXXXX	HYB	703	0.05	35.15
10/31/22	10/19/22	UXXXXXXX	SPE	19,777	0.11	2,175.47
10/31/22	10/18/22	UXXXXXXX	VCIF	4,660	0.07	326.20
10/31/22	10/13/22	UXXXXXXX	BOE	3,571	0.06	224.97
10/31/22	10/18/22	UXXXXXXX	MIN	2,471	0.02	53.82
10/31/22	10/21/22	UXXXXXXX	WIW	14,088	0.06	774.84

## Dividends (Cont.)

Analysis Period: September 27, 2022 - November 3, 2022

Pay Date	Ex-Date	Account	Symbol	Quantity	Dividend Per Share	Amount
10/31/22	10/14/22	UXXXXXXX	VTN	276	0.04	11.62
11/01/22	10/21/22	UXXXXXXX	PIM	23,774	0.02	523.03
11/01/22	10/14/22	UXXXXXXX	NMAI	12,883	0.83	10,753.44
11/01/22	10/13/22	UXXXXXXX	JEMD	2,934	0.02	54.28
11/01/22	10/21/22	UXXXXXXX	BWG	15,540	0.09	1,398.60
11/01/22	10/20/22	UXXXXXXX	BGH	1,383	0.11	146.04
11/01/22	10/21/22	UXXXXXXX	GDO	969	0.10	97.87
10/31/22	10/07/22	UXXXXXXX	BRW	14,860	0.09	1,307.68
<b>Total</b>						<b>140,544.38</b>



## Interest

Date	Account	Description	Amount	Date	Account	Description	Amount
09/27/22	UXXXXXX	Accrued Interest Received GE 5 1/4 07/15/34	334.54	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 3/4 12/15/38	31.67
09/30/22	UXXXXXX	Accrued Interest Received GE 5 1/4 04/15/34	98.58	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 09/15/36	224.58
09/30/22	UXXXXXX	Bond Coupon Payment GS 2 1/4 09/30/31	11.25	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/2 01/15/37	108.75
10/01/22	UXXXXXX	Bond Coupon Payment HPT 4.95 10/01/29	74.25	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/2 03/15/39	7.50
10/05/22	UXXXXXX	USD Credit Interest Received for September 2022	2,649.96	10/17/22	UXXXXXX	Bond Coupon Payment GS 4.35 02/15/34	50.75
10/05/22	UXXXXXX	Accrued Interest Received GE 5 05/15/30	118.33	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 03/15/36	10.63
10/07/22	UXXXXXX	Accrued Interest Received GE 5 1/4 03/15/32	78.75	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 05/15/34	31.88
10/15/22	UXXXXXX	Bond Coupon Payment PSEC 3.437 10/15/28	1,426.36	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/2 03/15/39 CFU0	11.25
10/17/22	UXXXXXX	Bond Coupon Payment PSEC 4 1/4 10/15/29	63.75	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 05/15/35	17.71
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 12/15/37	77.92	10/17/22	UXXXXXX	Bond Coupon Payment GS 4.3 12/15/32	39.42
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 3/4 09/15/37	368.12	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 02/15/38 CBM2	10.62
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 03/15/32	32.08	10/17/22	UXXXXXX	Bond Coupon Payment GS 4.05 03/15/32	13.50
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/4 06/15/33	56.88	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/2 08/15/33	11.25
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 03/15/39	41.25	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 03/15/34	68.75
10/17/22	UXXXXXX	Bond Coupon Payment GS 5.85 06/15/32	73.13	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 3/4 08/15/33	91.04
10/17/22	UXXXXXX	Bond Coupon Payment GS 6 12/15/33	5.00	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 04/15/33	7.08
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 05/15/33	16.67	10/17/22	UXXXXXX	Bond Coupon Payment GS 4.3 05/15/36	7.17
10/17/22	UXXXXXX	Bond Coupon Payment GS 4.15 05/15/38	24.21	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 3/4 06/15/40	38.33
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 06/15/33	18.34	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 3/4 05/15/39	62.29
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 11/15/37	600.42	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 02/15/35	50.42
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 03/15/32 EN21	4.58	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 09/15/25	2.08
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 05/15/37	912.08	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 04/15/32	82.50
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 3/4 02/15/38	129.38	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 3/4 02/15/37	483.96
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 06/15/35	55.00	10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/4 11/15/33	17.50
10/17/22	UXXXXXX	Bond Coupon Payment GS 4.1 07/15/34	6.83	10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 12/15/34	131.04
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 08/15/34	3.33	10/17/22	UXXXXXX	Bond Coupon Payment GE 4 10/15/27	20.00
10/17/22	UXXXXXX	Bond Coupon Payment GS 4.3 12/15/37	28.67	10/17/22	UXXXXXX	Bond Coupon Payment GE 3.7 04/15/30	203.50
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 12/15/37	10.63	10/17/22	UXXXXXX	Bond Coupon Payment GE 5.45 04/15/36	109.00
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 08/15/37	125.00	10/17/22	UXXXXXX	Bond Coupon Payment GE 5 1/4 04/15/34	472.50
10/17/22	UXXXXXX	Bond Coupon Payment GS 5.15 07/15/38	296.12	10/17/22	UXXXXXX	Bond Coupon Payment GE 4 04/15/29	20.00
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 3/4 08/15/33 EF46	11.87	10/17/22	UXXXXXX	Bond Coupon Payment GE 4.15 04/15/31	186.75
10/17/22	UXXXXXX	Bond Coupon Payment GS 4.3 02/15/38	35.83	10/17/22	UXXXXXX	Bond Coupon Payment GE 4.2 04/15/32	126.00
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 02/15/38	10.63	10/17/22	UXXXXXX	Bond Coupon Payment GE 4.3 04/15/32	64.50
10/17/22	UXXXXXX	Bond Coupon Payment GS 4.2 01/15/38	24.50	10/17/22	UXXXXXX	Bond Coupon Payment GE 5 1/2 04/15/36	770.00
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 3/4 08/15/33 CD57	35.62	10/17/22	UXXXXXX	Bond Coupon Payment GE 4 1/8 04/15/30	41.25
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 3/4 08/15/35	15.83	10/21/22	UXXXXXX	Accrued Interest Received GS 5.85 06/15/32	14.63
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 09/15/38	37.50	10/24/22	UXXXXXX	Accrued Interest Received GS 5 09/15/38	1.53
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 08/15/33	4.17	10/25/22	UXXXXXX	Accrued Interest Received GS 5 1/2 05/15/37	1.83
10/17/22	UXXXXXX	Bond Coupon Payment GS 4.65 12/15/33	7.75	10/25/22	UXXXXXX	Accrued Interest Received GE 5 1/4 03/15/32	79.63
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 09/15/38 CEE7	120.83	10/25/22	UXXXXXX	Accrued Interest Received GE 5.1 03/15/29	23.80
10/17/22	UXXXXXX	Bond Coupon Payment GS 5.35 02/15/32	4.46	10/26/22	UXXXXXX	Accrued Interest Received GS 5.85 06/15/32	12.68
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 3/4 05/15/36	364.17	10/31/22	UXXXXXX	Bond Coupon Payment PARA 6 7/8 04/30/36	17.19
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 1/2 05/15/37 EP86	756.25	10/31/22	UXXXXXX	Bond Coupon Payment GS 4 3/4 04/29/32	166.25
10/17/22	UXXXXXX	Bond Coupon Payment GS 5 3/4 11/15/31	23.96	11/01/22	UXXXXXX	Bond Coupon Payment GE 3 5/8 05/01/30	181.25
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 02/15/38 CBJ9	7.08	11/03/22	UXXXXXX	USD Credit Interest Received for October 2022	3,260.48
10/17/22	UXXXXXX	Bond Coupon Payment GS 4 1/4 02/15/36	10.63	11/03/22	UXXXXXX	Accrued Interest Received GE 5 05/15/30	143.33

Interest

Date	Account	Description	Amount
<b>Total</b>			<b>16,740.26</b>

Date	Account	Type	Description	Quantity
09/26/22	UXXXXXXX	Split	SLVO(US22542D4491) SPLIT 1 FOR 20	-7,079
09/26/22	UXXXXXXX	Split	SLVO(US22542D4491) SPLIT 1 FOR 20	353.95

1. The Net Asset Value (NAV) consists of all positions by financial instrument (stock, securities options, warrants, bonds, cash, etc.). All non-base currency amounts are converted to the base currency at the close of period rate.
2. The deposit/withdrawal amount displayed in the Account Overview report includes internal transfers along with cash and position transfers.
3. The gain or loss for future contracts settle into cash each night. The notional value is used when computing the contribution to return.
4. Dividend accruals, interest accruals and insured deposits are included in cash amounts throughout the report.
5. Price valuations are obtained from outside parties. Interactive Brokers shall have no responsibility for the accuracy or timeliness of any such price valuation.
6. Data from Thomson Reuters Business Classifications and Lipper Global is used to derive our sector classifications. Funds with assorted sector allocations are classified as Broad.
7. Amounts are formatted to two decimal places. If amounts are greater than two decimal places, Interactive Brokers uses "half-even" rounding. This means that Interactive Brokers rounds such amounts up to the nearest even number.
8. As of October 31, 2022 the US 3 Month Treasury Bill was 4.06%. This was the risk free rate used to calculate Alpha ( $\alpha$ ), the Sharpe ratio, the Sortino ratio, and the downside deviation.
9. The mean return is the average TWR for the period.
10. Frongello is the method used for mathematical smoothing in the Performance Attribution report. It has been developed by Andrew Scott Bay Frongello.
11. The Performance Attribution report is available from 2019 on.
12. For accounts opened and funded before 2009, reports with a time period of Since Inception will include data going back to January 1, 2009. This includes some default reports and both Historical Performance reports.
13. The Modified Dietz method is used to calculate MWR. This method only values the portfolio at the start and end of the period and weights the cash flows. When large flows occur, its accuracy can diminish.
14. The Estimated Annual Income and Estimated Remaining Income in the Projected Income report assume dividend and bond payments remain constant throughout the year. These positions and interest rates are based on the previous business day.
15. If you have elected to trade cryptocurrency/digital asset products at Paxos through the Interactive Brokers platform, for your convenience your positions in your linked account at Paxos are reflected in PortfolioAnalyst in connection with your Interactive Brokers account.
16. The benchmarks included in this report are SPXTR (S&P 500 TR Index in USD), EFA (iShares MSCI EAFE Index in USD), VT (Vanguard Total World Stock Index ETF in USD), and S&P 500 (S&P 500 in USD).

### IMPORTANT NOTE:

This portfolio analysis was generated using Interactive Brokers' PortfolioAnalyst tool, which allows Interactive Brokers clients to generate analyses of their accounts using market data provided by third parties along with trade and account data contained in Interactive Brokers' systems. This analysis is for information purposes only and is provided AS IS. Interactive Brokers makes no warranty of any kind, express or implied, as to this report analysis and its contents. The data provided for use in this Portfolio Analysis is believed to be accurate but completeness and accuracy of the information is not guaranteed, and Interactive Brokers has no liability with respect thereto. The data regarding accounts held outside of Interactive Brokers is obtained either directly from you or from the financial institutions holding those accounts through a third-party service provider and Interactive Brokers has not reviewed its accuracy.

This material in this analysis is intended only as a reference and should not be relied upon for the maintenance of your books and records for tax, accounting, financial, or regulatory reporting or for any other purposes. This analysis is not an offer or a solicitation of an offer to buy or sell any security. This material does not and is not intended to take into account the particular financial conditions, investment objectives or requirements of individual customers. Before acting on this material, you should consider whether it is suitable for your particular circumstances and, as necessary, seek professional advice.