Gotham Short Strategies ETF Schedule of Investments as of June 30, 2024 (Unaudited)

COMMON STOCKS - 85.9%	Shares	Value
Advertising - 0.0% ^(a) The Interpublic Group of Companies, Inc.	52 P	1.512
The interpublic Group of Companies, inc.	52 <u>\$</u>	1,513
Aerospace & Defense - 0.6%		
Howmet Aerospace, Inc.	90	6,987
Northrop Grumman Corp.	131	57,109
RTX Corp.	243	24,395
		88,491
Aerospace/Defense - 0.1%		
Hexcel Corp.	162	10,117
1		
Agriculture - 0.6%		
Darling Ingredients, Inc. (b)	2,195	80,666
Apparel - 0.1%		
Columbia Sportswear Co.	2	158
Kontoor Brands, Inc.	117	7,739
Ralph Lauren Corp.	29	5,077
		12,974
Auto Manufacturers - 0.1%		
Cummins, Inc.	44	12,185
	··-	,
Auto Parts & Equipment - 1.7%		
Aptiv PLC ^(b)	1,129	79,504
BorgWarner, Inc.	1,396	45,007
Lear Corp.	16	1,828
The Goodyear Tire & Rubber Co. ^(b)	9,534	108,211 234,550
		234,330
Beverage Manufacturing - 0.7%		
Celsius Holdings, Inc. ^(b)	1,611	91,972
Piotochnology 1 60/		
Biotechnology - 1.6% Alnylam Pharmaceuticals, Inc. ^(b)	6	1,458
Corteva, Inc.	4,095	220,884
Guardant Health, Inc. ^(b)	61	1,762
,		224,104
- nn		
Building Materials - 3.8% Armstrong World Industries, Inc.	265	30,008
Knife River Corp. (b)	891	62,495
Louisiana-Pacific Corp.	1,967	161,943
Martin Marietta Materials, Inc.	151	81,812
Masco Corp.	22	1,467
MDU Resources Group, Inc.	2,367	59,412
Mohawk Industries, Inc. (b)	589	66,904
Owens Corning	26	4,517
UFP Industries, Inc.	47	5,264
West Fraser Timber Co. Ltd.	654	50,273
		524,095
Chemicals - 6.8%		
Ashland, Inc.	91	8,599

Axalta Coating Systems Ltd. (b)	3,518	120,210
Cabot Corp.	812	74,615
Celanese Corp.	1,312	176,976
•		
DuPont de Nemours, Inc.	891	71,717
Ecolab, Inc.	369	87,822
FMC Corp.	2,090	120,279
HB Fuller Co.	633	48,716
Nutrien Ltd.	629	32,022
Olin Corp.	442	20,840
Quaker Chemical Corp.	329	55,831
RPM International, Inc.	1,127	121,355
N in international, inc.	1,12/	
		938,982
Commercial Services - 3.5%		
Automatic Data Processing, Inc.	54	12,889
Bright Horizons Family Solutions, Inc. (b)	83	9,137
Dun & Bradstreet Holdings, Inc.	876	8,112
Grand Canyon Education, Inc. (b)	77	10,773
Paylocity Holding Corp. (b)	834	109,963
		,
RB Global, Inc.	597	45,587
The Brink's Co.	218	22,323
United Rentals, Inc.	412	266,453
		485,237
Computers - 2.3%		
Amdocs Ltd.	182	14,363
ASGN, Inc. (b)	150	13,225
·		
CACI International, Inc Class A ^(b)	52	22,367
CGI, Inc. ^(b)	154	15,371
Insight Enterprises, Inc. ^(b)	288	57,128
Leidos Holdings, Inc.	458	66,813
Pure Storage, Inc Class A ^(b)	1,775	113,973
Qualys, Inc. (b)	60	8,556
		311,796
		311,770
Cosmetics & Personal Care - 1.0%		
	1 222	1.41.725
The Estee Lauder Company, Inc Class A	1,332	141,725
Data Processing, Hosting, and Related Services - 0.4%		
Kyndryl Holdings, Inc. ^(b)	2,340	61,565
Distribution & Wholesale - 2.1%		
Pool Corp.	191	58,700
W.W. Grainger, Inc.	47	42,405
Watsco, Inc.	4	1,853
WESCO International, Inc.	1,203	190,700
w Loco incinational, inc.	1,203	293,658
		275,050
		255,050
Electrical Components & Equipment - 0.7%		· · · · · · · · · · · · · · · · · · ·
Electrical Components & Equipment - 0.7% Acuity Brands, Inc.	181	43,701
	181 456	· · · · · · · · · · · · · · · · · · ·
Acuity Brands, Inc.		43,701
Acuity Brands, Inc. Emerson Electric Co.	456	43,701 50,233 8,991
Acuity Brands, Inc. Emerson Electric Co.	456	43,701 50,233
Acuity Brands, Inc. Emerson Electric Co. Generac Holdings, Inc. ^(b)	456	43,701 50,233 8,991
Acuity Brands, Inc. Emerson Electric Co. Generac Holdings, Inc. ^(b) Electronics - 1.9%	456 68	43,701 50,233 8,991 102,925
Acuity Brands, Inc. Emerson Electric Co. Generac Holdings, Inc. ^(b) Electronics - 1.9% Garmin Ltd.	456 68 827	43,701 50,233 8,991 102,925
Acuity Brands, Inc. Emerson Electric Co. Generac Holdings, Inc. ^(b) Electronics - 1.9% Garmin Ltd. Itron, Inc. ^(b)	456 68 827 1,263	43,701 50,233 8,991 102,925
Acuity Brands, Inc. Emerson Electric Co. Generac Holdings, Inc. ^(b) Electronics - 1.9% Garmin Ltd. Itron, Inc. ^(b) Jabil, Inc.	456 68 827 1,263 5	43,701 50,233 8,991 102,925 134,735 124,986 544
Acuity Brands, Inc. Emerson Electric Co. Generac Holdings, Inc. ^(b) Electronics - 1.9% Garmin Ltd. Itron, Inc. ^(b)	456 68 827 1,263	43,701 50,233 8,991 102,925
Acuity Brands, Inc. Emerson Electric Co. Generac Holdings, Inc. ^(b) Electronics - 1.9% Garmin Ltd. Itron, Inc. ^(b) Jabil, Inc.	456 68 827 1,263 5	43,701 50,233 8,991 102,925 134,735 124,986 544

Woodward, Inc.	3	523 264,194
		<u> </u>
Engineering & Construction - 3.7%	105	21.005
Dycom Industries, Inc. ^(b)	125	21,095
EMCOR Group, Inc.	455	166,112
MasTec, Inc. ^(b)	2,714	290,371
TopBuild Corp. (b)	105	40,453
		518,031
Entertainment - 0.4%		
International Game Technology PLC	135	2,762
Live Nation Entertainment, Inc. ^(b)	1	94
Vail Resorts, Inc.	281	50,616
		53,472
Food - 5.6%		
Albertsons Cos., Inc Class A	1,571	31,027
Conagra Brands, Inc.	5,647	160,488
Flowers Foods, Inc.	884	19,625
Ingredion, Inc.	1,275	146,243
Kellanova	2,327	134,221
Lancaster Colony Corp.	379	71,620
McCormick & Co., Inc.	1,020	72,359
Performance Food Group Co. ^(b)	302	19,965
Pilgrim's Pride Corp. (b)	2,221	85,486
Tyson Foods, Inc Class A	651	37,198 778,232
		110,232
Hand & Machine Tools - 2.4%		
Franklin Electric Co., Inc.	76	7,320
Lincoln Electric Holdings, Inc.	859	162,042
MSA Safety, Inc.	400	75,076
Regal Rexnord Corp.	609	82,349
		326,787
Healthcare - Products - 3.2%		
Align Technology, Inc. (b)	665	160,551
Bio-Techne Corp.	8	573
Hologic, Inc. ^(b)	1,180	87,615
ResMed, Inc.	537	102,793
STERIS PLC	83	18,222
Thermo Fisher Scientific, Inc.	89	49,217
Waters Corp. ^(b)	75	21,759
		440,730
Healthcare - Services - 2.5%		
Centene Corp. (b)	1,264	83,803
Molina Healthcare, Inc. ^(b)	78	23,189
Tenet Healthcare Corp.(b)	1,790	238,124
		345,116
Healthcare-Products - 0.9%		
Alcon, Inc.	275	24,497
Natera, Inc. ^(b)	107	11,587
Penumbra, Inc. (b)	29	5,219
Repligen Corp. (b)	159	20,043
Solventum Corp.(b)	1,270	67,158
-	·	128,504

Home Builders - 0.1%		
nstalled Building Products, Inc.	55	11,312
Thor Industries, Inc.	49	4,579
		15,891
ome Furnishings - 0.7%		
olby Laboratories, Inc Class A	643	50,945
empur Sealy International, Inc.	867	41,044
mpu seuly menunchun, mer		91,989
		,
ousehold Products & Wares - 1.0%		
very Dennison Corp.	387	84,618
eynolds Consumer Products, Inc.	2,084	58,310
	<u> </u>	142,928
ousewares - 1.5%		
well Brands, Inc.	16,901	108,335
otts Miracle-Gro Co.	1,608	104,617
		212,952
ternet - 0.9%	2.0	22.002
newy, Inc Class A ^(b)	840	22,882
, Inc. ^(b) otify Technology SA ^(b)	161 226	27,729
ottly Technology SA ^w	220	70,916 121,527
		121,327
on & Steel - 1.5%		
ΓI, Inc. ^(b)	1,789	99,200
rpenter Technology Corp.	162	17,752
eveland-Cliffs, Inc. ^(b)	5,838	89,847
		206,799
isure Time - 0.1%		
eushnet Holdings Corp.	70	4,444
RP, Inc.	232	14,855
		19,299
dging - 0.6%		
ratt Hotels Corp Class A	143	21,725
ynn Resorts Ltd.	699	62,560
		84,285
sahinary Construction 9. Mining 110/		
achinery - Construction & Mining - 1.1% terpillar, Inc.	65	21 652
terpillar, inc. rtiv Holdings Co Class A	1,483	21,652 128,383
10. 10.0mg 00. 0100 11	1,703	150,035
achinery - Diversified - 4.2%		
art Industries, Inc. (b)	158	22,806
ab Corp.	141	13,315
owserve Corp.	2,638	126,888
EX Corp. e Middleby Corp. ^(b)	38 1,134	7,645 139,040
estinghouse Air Brake Technologies Corp.	1,134 1,129	178,438
rn Elkay Water Solutions Corp Class C	3,243	95,344
	5,215	583,476
achinery-Diversified - 0.4%		
mbotic, Inc. ^(b)	1,474	51,826

The Walt Disney Co. 549	52,029 54,510
The Walt Disney Co. 549	
·	<i>)-</i> -
<u></u>	16,539
Metal Fabricate & Hardware - 0.2%	
Mueller Industries, Inc. 432 2	24,598
Mining - 3.0%	
	89,856
	76,968 50,969
1	17,793
Miscellaneous Manufacturers - 0.3%	
	35,064
Parker-Hannifin Corp. 9	4,552
	89,616
Data Processing, Hosting, and Related Services - 0.4%	
Kyndryl Holdings, Inc. ^(b) 2,340 (c)	51,565
Oil & Gas - 1.8%	
Canadian Natural Resources Ltd. 509	18,120
	30,484
Diamondback Energy, Inc. 1 Hess Corp. 33	200 4,868
1	4,868 37,285
	19,548
	17,771
	11,467
Weatherford International PLC ^(b) 63 24	7,714
Oil & Gas Services - 1.0% ChampionX Corp. 616	20,457
	17,152
	37,609
Packaging & Containers - 2.8%	
	15,200
	96,025
	96,633 37,956
	14,354
	90,168
Pharmaceuticals - 3.2%	
BellRing Brands, Inc. ^(b) 1,530	37,424
	50,794
Henry Schein, Inc. ^(b) Johnson & Johnson 67	75,317
	9,793)5,954
	39,282
Pipelines - 0.0% ^(a)	
Pembina Pipeline Corp. 60	2,225

Abercrombie & Fitch Co Class A ^(b)	15	2,668
Academy Sports & Outdoors, Inc.	826	43,985
Advance Auto Parts, Inc.	2,380	150,725
American Eagle Outfitters, Inc.	13	259
Asbury Automotive Group, Inc. ^(b) AutoNation, Inc. ^(b)	27 14	6,153 2,231
Burlington Stores, Inc. ^(b)	22	5,280
Casey's General Stores, Inc.	71	27,091
Cava Group, Inc. ^(b)	211	19,570
Darden Restaurants, Inc.	115	17,402
Dick's Sporting Goods, Inc.	6	1,289
Dollar General Corp.	106	14,016
Genuine Parts Co.	378	52,285
Lululemon Athletica, Inc. ^(b)	11	3,286
McDonald's Corp.	108	27,523
MSC Industrial Direct Co., Inc Class A	48	3,807
Signet Jewelers Ltd.	392	35,115
Sweetgreen, Inc Class A ^(b)	97	2,924
Target Corp.	1,012	149,816
Tractor Supply Co.	52	14,040
Walliams Sanama Lan	388	4,693
Williams-Sonoma, Inc.	36	10,165
		594,323
Semiconductors - 3.5%		
Cirrus Logic, Inc. ^(b)	948	121,022
FormFactor, Inc. (b)	274	16,585
IPG Photonics Corp. (b)	79	6,667
Micron Technology, Inc.	706	92,860
MKS Instruments, Inc.	475	62,025
QUALCOMM, Inc.	950	189,221
		488,380
Software - 3.2%		
ACI Worldwide, Inc. ^(b)	1,071	42,401
AppLovin Corp Class A ^(b)	237	19,723
Box, Inc Class A ^(b)	882	23,320
Doximity, Inc Class A ^(b)	777	21,733
Dropbox, Inc Class A ^(b)	588	13,212
Guidewire Software, Inc. ^(b)	480	66,187
Pegasystems, Inc. Smartsheet, Inc Class A ^(b)	1,697 20	102,719 882
Zoom Video Communications, Inc Class A ^(b)	2,605	154,190
Zoon video communications, me. Class A	2,005	444,367
		111,507
Telecommunications - 0.6%		
Credo Technology Group Holding Ltd. (b)	1,395	44,556
Ubiquiti, Inc.	221	32,191
• '		76,747
Toys, Games & Hobbies - 1.9%		
Hasbro, Inc.	1,183	69,205
Mattel, Inc. ^(b)	11,545	187,722
		256,927
Transportation - 0.5%		
Kirby Corp. ^(b)	436	52,202
Union Pacific Corp.	53	11,992
TOTAL COMMON STOCKS (C-+ 012 205 505)		64,194
TOTAL COMMON STOCKS (Cost \$12,205,595)		11,892,853

SHORT-TERM INVESTMENTS - 0.6%			
Money Market Funds - 0.6%	<u>Shares</u>		
First American Government Obligations Fund - Class X, 5.23%(c)	88,094	88,094	
TOTAL SHORT-TERM INVESTMENTS (Cost \$88,094)	88		
TOTAL INVESTMENTS - 86.5% (Cost \$12,293,689)	\$	11,980,947	
Other Assets in Excess of Liabilities - 13.5%		1,869,505	
TOTAL NET ASSETS - 100.0%	\$	13,850,452	

Percentages are stated as a percent of net assets.

PLC - Public Limited Company SA - Sociedad Anónima

- (a) Represents less than 0.05% of net assets.
- (b) Non-income producing security.
- (c) The rate shown represents the 7-day effective yield as of June 30, 2024.

Gotham Short Strategies ETF Schedule of Total Return Swap Contracts as of June 30, 2024 (Unaudited)

Terms of Payments to be Received	Terms of Payments to be Paid	Counterparty	Maturity Date	Payment Frequency	Notional Amount	Value/ Unrealized Appreciation (Depreciation)
Abercrombie & Fitch Co.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	\$356	\$9
Academy Sports & Outdoors, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	4,686	54
ACI Worldwide, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	11/07/2028	Termination	2,257	233
ACI Worldwide, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	5,384	410
Acuity Brands, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	4,829	(48)
Acushnet Holdings Corp.	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	05/08/2029	Termination	508	5
Advance Auto Parts, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	24,889	(576)
Agnico Eagle Mines Ltd.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	10,333	6
Agnico Eagle Mines Ltd.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	17,069	(582)
Align Technology, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	1,690	8
Alnylam Pharmaceuticals, Inc. Aptiv PLC	Federal Funds Effective Rate + 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	243	(4)
Armstrong World Industries,	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	9,014	(45)
Inc. Armstrong World Industries,	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	11/07/2028	Termination	906	(24)
Inc. Asbury Automotive Group,	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	2,265	(63)
Inc. ASGN, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	456	6
Ashland, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	1,675	(21)
ATI, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	1,039	(10)
ATI, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	11/07/2028	Termination	3,549	(278)
Automatic Data Processing,	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	7,153	(301)
Inc. AutoNation, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	1,432	(1)
Avery Dennison Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	159	2
Avery Dennison Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	11/07/2028	Termination	4,592	(59)
Axalta Coating Systems Ltd.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	2,624	(101)
Axalta Coating Systems Ltd.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	4,100	(155)
Ball Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	9,158	(363)
1	+ 0.25% = 0.00%	Stanley	11/07/2028	Termination	8,763	(1,411)

Dall Com	Federal Funds Effective Rate	Morgan				
Ball Corp.	+0.25% = 0.00%	Stanley	05/08/2029	Termination	10,744	(1,560)
BellRing Brands, Inc.	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	05/08/2029	Termination	3,828	60
Bio-Techne Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	215	(1)
BorgWarner, Inc.	Federal Funds Effective Rate	Morgan	03/06/2029	Termination	213	(1)
Box, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	4,675	(112)
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	370	11
Burlington Stores, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	480	18
Cabot Corp.	Federal Funds Effective Rate	Morgan				
Cabot Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	276	(29)
	+0.25% = 0.00%	Stanley	05/08/2029	Termination	7,994	(719)
Casey's General Stores, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	3,052	47
Cava Group, Inc.	Federal Funds Effective Rate	0	05/09/2020	Tommination	271	7
Celanese Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	371	7
Calamaga Cam	+ 0.25% = 0.00%	Stanley Morgan	11/07/2028	Termination	17,940	(3,194)
Celanese Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	1,754	(209)
Celsius Holdings, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	10,219	(2,502)
Cenovus Energy, Inc.	Federal Funds Effective Rate	-	03/06/2027	Termination	10,217	(2,302)
Centene Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	5,937	(214)
centene corp.	+0.25% = 0.00%	Stanley	05/08/2029	Termination	9,415	(439)
CGI, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	399	3
ChampionX Corp.	Federal Funds Effective Rate	Morgan				
Chart Industries, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	266	20
•	+ 0.25% = 0.00%	Stanley	11/07/2028	Termination	3,609	(208)
Chart Industries, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	2,309	(175)
Chewy, Inc.	Federal Funds Effective Rate	_	05/09/2020	Ti4i	2.615	205
Cirrus Logic, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	2,615	295
Cirrus Logic, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	11/07/2028	Termination	3,702	1,182
Cirus Logic, inc.	+0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	5,234	697
Cleveland-Cliffs, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	5,941	(962)
Cleveland-Cliffs, Inc.	Federal Funds Effective Rate	Morgan				, ,
Columbia Sportswear Co.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	600	(59)
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	79	0
Conagra Brands, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	13,954	(980)
Corteva, Inc.	Federal Funds Effective Rate	Morgan				, ,
Corteva, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	23,949	(257)
Crada Taahnalaasi Crass	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	1,564	(76)
Credo Technology Group Holding Ltd.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	4,823	521
Crown Holdings, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	5,728	(717)
	0.2370 0.0070	Stanicy	11/0//2020	1 CHIMIATION	3,120	(/1/)

Crown Holdings, Inc.	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	05/08/2029	Termination	5,505	(688)
Darden Restaurants, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	2,118	(20)
Darling Ingredients, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	8,930	(1,034)
Diamondback Energy, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	1,602	(43)
Dick's Sporting Goods, Inc.	Federal Funds Effective Rate	Morgan			ŕ	. ,
Dolby Laboratories, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	215	(3)
Dolby Laboratories, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	792	(38)
Dollar General Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	5,388	(130)
Donaldson Co., Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	1,455	11
,	+0.25% = 0.00%	Stanley	05/08/2029	Termination	3,864	(50)
Doximity, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	2,405	46
Dropbox, Inc.	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	05/08/2029	Termination	2,696	143
Dun & Bradstreet Holdings, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	435	(32)
Dun & Bradstreet Holdings, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	463	(34)
DuPont de Nemours, Inc.	Federal Funds Effective Rate	Morgan				, ,
DuPont de Nemours, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	0	11/07/2028	Termination	2,254	47
Dycom Industries, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	5,634	123
Ecolab, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	1,856	14
Ecolab, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	11/07/2028	Termination	5,950	224
,	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	5,236	84
Elanco Animal Health, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	6,768	(1,199)
EMCOR Group, Inc.	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	11/07/2028	Termination	6,937	6
EMCOR Group, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	6,206	(176)
Emerson Electric Co.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	5,728	(1)
Esab Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	1,416	3
The Estee Lauder Cos., Inc.	Federal Funds Effective Rate	Morgan			ŕ	
The Estee Lauder Cos., Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	10,321	(2,456)
F5, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	5,533	(1,103)
F5, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	2,067	(9)
Flowers Foods, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	517	6
,	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	2,264	(83)
Flowserve Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	8,610	680
Flowserve Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	866	13

FMC Corp.	Federal Funds Effective Rate	Morgan				
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	13,582	(993)
FormFactor, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	1,816	124
Franklin Electric Co., Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	385	(15)
Franklin Electric Co., Inc.	Federal Funds Effective Rate	Morgan				. ,
Garmin Ltd.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	289	(12)
Commin I til	+0.25% = 0.00%	Stanley	11/07/2028	Termination	1,466	83
Garmin Ltd.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	13,685	83
Generac Holdings, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	926	(10)
Genuine Parts Co.	Federal Funds Effective Rate	Morgan				, ,
Genuine Parts Co.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	1,798	(319)
C 1 T' 0 D 11	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	3,596	(42)
Goodyear Tire & Rubber Co.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	12,689	(3,712)
Grand Canyon Education, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	979	21
Guardant Health, Inc.	Federal Funds Effective Rate	•	03/00/2029	Termination	717	21
Guidewire Software, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	202	(9)
·	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	7,584	223
Hasbro, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	2,282	(142)
Hasbro, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	U	05/08/2029	Termination	2 101	(54)
HB Fuller Co.	Federal Funds Effective Rate	Stanley Morgan	03/08/2029	Termination	3,101	(54)
Henry Schein, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	6,696	(80)
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	8,782	(881)
Herc Holdings, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	133	(15)
Herc Holdings, Inc.	Federal Funds Effective Rate	U	05/09/2020	Termination	122	. ,
Hess Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	133	(16)
Hess Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	1,328	(115)
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	1,918	(149)
Hexcel Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	1,249	(6)
HF Sinclair Corp.	Federal Funds Effective Rate	U	05/09/2020	T : .:	4 221	
Hologic, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	4,321	(97)
Howmet Aerospace, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	9,727	21
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	699	(9)
Hyatt Hotels Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	3,494	135
IDEX Corp.	Federal Funds Effective Rate	U	05/09/2020	Termination	905	(17)
Ingredion, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	805	(17)
Ingredion, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	11,814	568
	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	4,473	(136)
Insight Enterprises, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	1,389	38
		•			,	

Insight Entermises Inc	Endowal Euroda Effectives Data	Манаан				
Insight Enterprises, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	4,364	(18)
Installed Building Products, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	1,234	49
Inc. International Game	Federal Funds Effective Rate	•	03/08/2029	Termination	1,234	49
Technology PLC	+0.25% = 0.00%	Stanley	05/08/2029	Termination	368	4
Interpublic Group of Cos.,	Federal Funds Effective Rate	•	03/00/2029	Termination	300	
Inc.	+0.25% = 0.00%	Stanley	05/08/2029	Termination	116	0
IPG Photonics Corp.	Federal Funds Effective Rate	Morgan				
	+0.25% = 0.00%	Stanley	05/08/2029	Termination	760	5
Itron, Inc.	Federal Funds Effective Rate	_				
Y. Y	+0.25% = 0.00%	Stanley	11/07/2028	Termination	8,610	338
Itron, Inc.	Federal Funds Effective Rate	_	05/09/2020	Titi	£ 146	(252)
Johnson & Johnson	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	5,146	(352)
Johnson & Johnson	+0.25% = 0.00%	Stanley	05/08/2029	Termination	6,723	(10)
Kellanova	Federal Funds Effective Rate	•			*,	()
	+0.25% = 0.00%	Stanley	11/07/2028	Termination	13,382	362
Kellanova	Federal Funds Effective Rate	Morgan				
	+0.25% = 0.00%	Stanley	05/08/2029	Termination	3,057	(45)
Kinross Gold Corp.	Federal Funds Effective Rate	_	0.2/0.0/2.02			
W:1 C	+0.25% = 0.00%	Stanley	05/08/2029	Termination	8,977	629
Kirby Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	599	26
Kirby Corp.	Federal Funds Effective Rate	•	11/0//2026	Termination	399	20
Knoy Corp.	+0.25% = 0.00%	Stanley	05/08/2029	Termination	5,029	109
Knife River Corp.	Federal Funds Effective Rate	•			- ,	
1	+0.25% = 0.00%	Stanley	11/07/2028	Termination	3,297	(383)
Knife River Corp.	Federal Funds Effective Rate	Morgan				
	+0.25% = 0.00%	Stanley	05/08/2029	Termination	631	14
Kontoor Brands, Inc.	Federal Funds Effective Rate	_	0.2/0.0/2.02			(2.0)
77 1 1 77 1 1 7	+0.25% = 0.00%	Stanley	05/08/2029	Termination	992	(28)
Kyndryl Holdings, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	6,841	(94)
Lancaster Colony Corp.	Federal Funds Effective Rate	•	03/08/2029	Termination	0,041	(94)
Editedates Cosony Cosp.	+0.25% = 0.00%	Stanley	11/07/2028	Termination	5,102	(59)
Lancaster Colony Corp.	Federal Funds Effective Rate	•			Ź	` '
	+0.25% = 0.00%	Stanley	05/08/2029	Termination	3,212	(14)
Lear Corp.	Federal Funds Effective Rate	2				
	+0.25% = 0.00%	Stanley	11/07/2028	Termination	343	(39)
Leidos Holdings, Inc.	Federal Funds Effective Rate	_	11/07/2029	Ti	£ 2.52	161
Leidos Holdings, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	5,252	161
Leidos Holdings, Inc.	+0.25% = 0.00%	Stanley	05/08/2029	Termination	2,334	(13)
Lincoln Electric Holdings,	Federal Funds Effective Rate				_,	()
Inc.	+0.25% = 0.00%	Stanley	11/07/2028	Termination	16,789	(5,575)
Lincoln Electric Holdings,	Federal Funds Effective Rate	Morgan				
Inc.	+0.25% = 0.00%	Stanley	05/08/2029	Termination	1,698	(32)
Live Nation Entertainment,	Federal Funds Effective Rate	C	0.2/0.0/2.02		4.50	
Inc.	+0.25% = 0.00%	Stanley	05/08/2029	Termination	469	15
Louisiana-Pacific Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	17,536	(1,489)
Martin Marietta Materials,	Federal Funds Effective Rate	-	03/06/2027	Termination	17,550	(1,407)
Inc.	+ 0.25% = 0.00%	Stanley	11/07/2028	Termination	4,334	(425)
Martin Marietta Materials,	Federal Funds Effective Rate	-			,	` ,
Inc.	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	3,793	(144)
Masco Corp.	Federal Funds Effective Rate	_	0.5/00/202		• • •	_
MasTas Ins	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	200	2
MasTec, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	32,418	5,089
	0.2570 0.0070	Summey	11/0//2020	1 STITITION	32,710	5,009

Maria		M				
Mattel, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	11/07/2028	Termination	21,902	(4,164)
Mattel, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	537	(91)
McCormick & Co., Inc.	Federal Funds Effective Rate + 0.00% = 0.00%	Morgan Stanley	11/07/2028	Termination	17,309	(1,006)
McCormick & Co., Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•			ŕ	32
McDonald's Corp.	Federal Funds Effective Rate	Morgan	05/08/2029	Termination	1,206	
MDU Resources Group, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	4,077	18
MDU Resources Group, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	4,669	955
Micron Technology, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	2,410	(24)
	+ 0.25% = 0.00%	Stanley	11/07/2028	Termination	11,312	316
Micron Technology, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	13,942	(1,233)
Middleby Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	13,487	(3,163)
Middleby Corp.	Federal Funds Effective Rate	Morgan		Termination	ŕ	
MKS Instruments, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	_	05/08/2029		2,084	(156)
Mohawk Industries, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	7,312	156
Mohawk Industries, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	5,339	(183)
·	+0.25% = 0.00%	Stanley	05/08/2029	Termination	1,817	(94)
Molina Healthcare, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	6,243	(1,539)
Molina Healthcare, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	2,081	(94)
MSA Safety, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	9,385	1,004
MSC Industrial Direct Co., Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan	05/08/2029	Termination	634	2
Mueller Industries, Inc.	Federal Funds Effective Rate	Stanley Morgan				
Murphy Oil Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	3,132	64
Natera, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	2,227	95
•	+ 0.25% = 0.00%	Stanley Morgan	11/07/2028	Termination	975	130
Natera, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	05/08/2029	Termination	866	(23)
Neurocrine Biosciences, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	6,195	(215)
Neurocrine Biosciences, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	17,209	(114)
Newell Brands, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	14,615	(1,193)
Noble Corp. PLC	Federal Funds Effective Rate	Morgan			ŕ	
Northrop Grumman Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	1,965	80
Northrop Grumman Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	4,795	(508)
Nutrien Ltd.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	05/08/2029	Termination	1,744	(47)
	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	3,767	(12)
nVent Electric PLC	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	230	3

(167)	2,782	Termination	05/08/2029	Morgan Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	Olin Corp.
, ,	ŕ			Morgan	Federal Funds Effective Rate	Owens Corning
0	347	Termination	05/08/2029	Stanley Morgan	+ 0.25% = 0.00% Federal Funds Effective Rate	an American Silver Corp.
(1,155)	17,236	Termination	05/08/2029	Stanley	+0.25% = 0.00%	un rimericun suver corp.
(1, (22)	0.115	Ti4:	11/07/2020	- C	Federal Funds Effective Rate + 0.25% = 0.00%	aramount Global
(1,632)	8,115	Termination	11/07/2028	Stanley Morgan	Federal Funds Effective Rate	aramount Global
(247)	1,060	Termination	05/08/2029	Stanley	+ 0.25% = 0.00%	
1	506	Termination	05/08/2029	Morgan Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	arker-Hannifin Corp.
•	300	Termination	03/00/2029	•	Federal Funds Effective Rate	aylocity Holding Corp.
(442)	1,450	Termination	11/07/2028	Stanley	+0.25% = 0.00%	
(1,510)	10,680	Termination	05/08/2029	Morgan Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	Paylocity Holding Corp.
() ,	ŕ			Morgan	Federal Funds Effective Rate	egasystems, Inc.
(456)	10,109	Termination	11/07/2028	Stanley	+ 0.25% = 0.00% Federal Funds Effective Rate	Pegasystems, Inc.
(56)	1,634	Termination	05/08/2029	Stanley	+0.25% = 0.00%	egasystems, me.
			0.7/0.0/7.00	U	Federal Funds Effective Rate	Pembina Pipeline Corp.
22	890	Termination	05/08/2029	Stanley Morgan	+ 0.25% = 0.00% Federal Funds Effective Rate	enumbra, Inc.
(51)	900	Termination	05/08/2029	Stanley	+0.25% = 0.00%	chamora, me.
(140)	2.116	Ti4i	05/09/2020	- C	Federal Funds Effective Rate	Performance Food Group
(148)	2,116	Termination	05/08/2029	Stanley Morgan	+ 0.25% = 0.00% Federal Funds Effective Rate	Co. Pilgrim's Pride Corp.
620	5,235	Termination	11/07/2028	Stanley	+ 0.25% = 0.00%	
262	4,734	Termination	05/08/2029	Morgan Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	Pilgrim's Pride Corp.
202	4,/34	Termination	03/06/2029	•	Federal Funds Effective Rate	ool Corp.
(304)	1,537	Termination	11/07/2028	Stanley	+ 0.25% = 0.00%	
(311)	4,917	Termination	05/08/2029	Morgan Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	ool Corp.
(311)	.,,, . ,	1 0111111111111111	00, 00, 2029	•	Federal Funds Effective Rate	ure Storage, Inc.
(128)	12,585	Termination	05/08/2029	Stanley	+0.25% = 0.00%	realise Chamical Cam
39	6,618	Termination	11/07/2028	Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	Quaker Chemical Corp.
	ŕ			- C	Federal Funds Effective Rate	UALCOMM, Inc.
(244)	21,113	Termination	05/08/2029	Stanley	+ 0.25% = 0.00% Federal Funds Effective Rate	Qualys, Inc.
12	1,996	Termination	05/08/2029	Stanley	+0.25% = 0.00%	zuarys, me.
(1.45)	2.226		11/05/2020	- C	Federal Funds Effective Rate	alph Lauren Corp.
(147)	3,326	Termination	11/07/2028	Stanley Morgan	+ 0.25% = 0.00% Federal Funds Effective Rate	Ralph Lauren Corp.
(1)	175	Termination	05/08/2029	Stanley	+0.25% = 0.00%	taipii Zaaren eerpi
(2)	1 241	Ti4i	05/09/2020	Morgan Stanley	Federal Funds Effective Rate	Range Resources Corp.
(2)	1,341	Termination	05/08/2029	Morgan	+ 0.25% = 0.00% Federal Funds Effective Rate	RB Global, Inc.
151	5,116	Termination	05/08/2029	Stanley	+0.25% = 0.00%	•
(594)	2,840	Termination	11/07/2028	Morgan Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	Regal Rexnord Corp.
(334)	2,040	Termination	11/0//2020	-	Federal Funds Effective Rate	Regal Rexnord Corp.
(955)	6,626	Termination	05/08/2029	Stanley	+ 0.25% = 0.00%	
(47)	2,143	Termination	05/08/2029	Morgan Stanley	Federal Funds Effective Rate + 0.25% = 0.00%	Repligen Corp.
(11)	2,1 13			Morgan	Federal Funds Effective Rate	ResMed, Inc.
(213)	11,294	Termination	05/08/2029	Stanley Morgan	+ 0.25% = 0.00% Federal Funds Effective Rate	Paynolds Consumer
		Termination	11/07/2028	Stanley	+ $0.25\% = 0.00\%$	Reynolds Consumer Products, Inc.

DDM International Inc	E-11 E 1- Eff4: D-4-	Managa				
RPM International, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Stanley	11/07/2028	Termination	14,644	(88)
RTX Corp.	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	05/08/2029	Termination	2,610	(25)
Scotts Miracle-Gro Co.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	5,270	(314)
Scotts Miracle-Gro Co.	Federal Funds Effective Rate	Morgan			r	, ,
Sealed Air Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	6,701	(359)
Sealed Air Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	11/07/2028	Termination	1,566	(56)
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	3,062	(170)
Signet Jewelers Ltd.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	4,031	6
Smartsheet, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	132	2
Solventum Corp.	Federal Funds Effective Rate	Morgan				
Sonoco Products Co.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	7,297	(591)
Sonoco Products Co.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley	11/07/2028	Termination	254	(29)
	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	1,420	(70)
Spotify Technology SA	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	11/07/2028	Termination	9,727	896
STERIS PLC	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	1,976	25
Sweetgreen, Inc.	Federal Funds Effective Rate	Morgan			,	
Symbotic, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	241	(21)
Target Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	5,801	(692)
	+0.25% = 0.00%	Stanley	11/07/2028	Termination	17,913	(2,516)
TechnipFMC PLC	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	12,787	2,190
TechnipFMC PLC	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	1,726	34
Tempur Sealy International,	Federal Funds Effective Rate	Morgan			,	
Inc. Tenet Healthcare Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	3,977	(246)
Tenet Healthcare Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	11/07/2028	Termination	19,289	3,946
•	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	7,450	315
Thermo Fisher Scientific, Inc.	Federal Funds Effective Rate $+ 0.25\% = 0.00\%$	Morgan Stanley	11/07/2028	Termination	8,848	(414)
Thermo Fisher Scientific, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	4,424	(39)
Thor Industries, Inc.	Federal Funds Effective Rate	Morgan			,	•
TopBuild Corp.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	280	9
Tractor Supply Co.	+ 0.25% = 0.00% Federal Funds Effective Rate	Stanley Morgan	05/08/2029	Termination	4,623	10
11.	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	1,620	21
Tyson Foods, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	11/07/2028	Termination	343	(5)
Tyson Foods, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	3,600	(140)
Ubiquiti, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	3,350	42
UFP Industries, Inc.	Federal Funds Effective Rate	Morgan				
	+0.25% = 0.00%	Stanley	05/08/2029	Termination	560	7

Union Pacific Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan Stanley	05/08/2029	Termination	1,131	25	
United Rentals, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•	11/07/2028	Termination	29,750	(644)	
Vail Resorts, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	5,944	119	
Vertiv Holdings Co.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	14,284	(493)	
Vontier Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	•	11/07/2028	Termination	344	(23)	
Walgreens Boots Alliance, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	508	1	
Waters Corp.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	2,321	(133)	
Weatherford International PLC	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	1,714	146	
WESCO International, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%		11/07/2028	Termination	3,804	(422)	
WESCO International, Inc.	Federal Funds Effective Rate + 0.25% = 0.00%	•	05/08/2029	Termination	17,913		
West Fraser Timber Co. Ltd.	Federal Funds Effective Rate + 0.25% = 0.00%	•	11/07/2028	Termination	4,997	(2,467)	
West Fraser Timber Co. Ltd.		•		Termination	538		
Westinghouse Air Brake	Federal Funds Effective Rate + 0.25% = 0.00%	Morgan	05/08/2029		13,908	(16)	
Technologies Corp. Westinghouse Air Brake	Federal Funds Effective Rate	0	11/07/2028	Termination	ŕ	(495)	
Technologies Corp. WW Grainger, Inc.	+ 0.25% = 0.00% Federal Funds Effective Rate	0	05/08/2029	Termination	6,164	(267)	
Wynn Resorts Ltd.	+ 0.25% = 0.00% Federal Funds Effective Rate	0	05/08/2029	Termination	4,511	65	
Wynn Resorts Ltd.	+ 0.25% = 0.00% Federal Funds Effective Rate	0	11/07/2028	Termination	6,265	(1,054)	
Zoom Video	+ 0.25% = 0.00% Federal Funds Effective Rate	C	05/08/2029	Termination	716	(63)	
Communications, Inc. Zoom Video	+ 0.25% = 0.00% Federal Funds Effective Rate	-	11/07/2028	Termination	13,495	(1,177)	
Communications, Inc. Zurn Elkay Water Solutions	+ 0.25% = 0.00% Federal Funds Effective Rate	Č	05/08/2029	Termination	6,274	126	
Corp. Zurn Elkay Water Solutions	+ 0.25% = 0.00% Federal Funds Effective Rate	2	11/07/2028	Termination	10,702	(408)	
Corp.	+ 0.25% = 0.00%	Stanley	05/08/2029	Termination	323	Value/	
Terms of Payments to be	Terms of Payments to be		Maturity	Payment	Notional	Unrealized Appreciation	
Received	Paid	Counterparty	Date	Frequency	Amount	(Depreciation)	
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$		Morgan Stanley	05/08/2029	Termination	\$ (52,994)	\$ 1,075	
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$,	Morgan Stanley	05/08/2029	Termination	(88,676)	(1,329)	
Federal Funds Effective Rate + (0.25)% = 5.08%	,	Morgan Stanley	05/08/2029	Termination	(148,588)	1,150	
Federal Funds Effective Rate + (0.25)% = 5.08%	Company, Inc.	Morgan Stanley	11/07/2028	Termination	(16,480)	127	
Federal Funds Effective Rate $+ (0.25)\% = 5.07\%$	Inc.	Morgan Stanley	05/08/2029	Termination	(29,474)	(647)	
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Inc.	Morgan Stanley	11/07/2028	Termination	(308,361)	9,969	
Federal Funds Effective Rate $+ (0.25)\% = 5.33\%$	Advanced Micro Devices, Inc.	Morgan Stanley	05/08/2029	Termination	(54,989)	832	

Federal Funds Effective Rate	AES Corp.	Morgan				
+ (0.25)% = 5.08%	A FIG. G	Stanley	11/07/2028	Termination	(123,113)	(7,767)
Federal Funds Effective Rate	AES Corp.	Morgan	05/00/2020	m : .:	(10.226)	1 125
+ (0.25)% = 5.33% Federal Funds Effective Rate	Air Products & Chamicals	Stanley Morgan	05/08/2029	Termination	(10,226)	1,135
+ (0.25)% = 5.10%	Inc.	Stanley	11/07/2028	Termination	(274,049)	(3,484)
Federal Funds Effective Rate		Morgan	11/0//2020	Termination	(274,047)	(3,404)
+(0.25)% = 5.08%	Thochaire corporation	Stanley	11/07/2028	Termination	(21,683)	6,261
Federal Funds Effective Rate	Algonquin Power & Utilities	Morgan			(==,===)	-,
+(0.25)% = 5.08%	Corp.	Stanley	11/07/2028	Termination	(124,560)	(2,287)
Federal Funds Effective Rate	Algonquin Power & Utilities	Morgan				
+(0.25)% = 5.08%	Corp.	Stanley	05/08/2029	Termination	(4,073)	321
Federal Funds Effective Rate	Alight, Inc.	Morgan				
+ (0.25)% = 5.07%		Stanley	05/08/2029	Termination	(9,719)	572
Federal Funds Effective Rate	Alkermes PLC	Morgan	05/00/2020		(12.727)	207
+ (0.25)% = 5.08%	A11 NC C . I	Stanley	05/08/2029	Termination	(13,737)	307
Federal Funds Effective Rate	Allegro MicroSystems, Inc.	Morgan	05/09/2020	Ti4i	(92.059)	2 401
+ (0.25)% = 5.08% Federal Funds Effective Rate	Alliant Engray Com	Stanley Morgan	05/08/2029	Termination	(83,958)	3,491
+ (0.25)% = 5.08%	Amant Energy Corp.	Stanley	05/08/2029	Termination	(11,911)	(183)
Federal Funds Effective Rate	Alliant Energy Corporation	Morgan	03/06/2027	Termination	(11,511)	(103)
+(0.25)% = 5.08%	riman Energy corporation	Stanley	11/07/2028	Termination	(10,231)	(364)
Federal Funds Effective Rate	Ameren Corp.	Morgan			(,)	(44.)
+(0.25)% = 5.08%	1	Stanley	11/07/2028	Termination	(27,946)	1,003
Federal Funds Effective Rate	American Airlines Group,	Morgan			, , ,	,
+(0.25)% = 5.33%	Inc.	Stanley	05/08/2029	Termination	(4,997)	1,581
Federal Funds Effective Rate	Amgen, Inc.	Morgan				
+(0.25)% = 5.10%		Stanley	11/07/2028	Termination	(69,051)	(8,521)
Federal Funds Effective Rate	Amgen, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(9,374)	279
Federal Funds Effective Rate	Analog Devices, Inc.	Morgan				
+ (0.25)% = 5.08%	1.D. G	Stanley	11/07/2028	Termination	(79,663)	(12,148)
Federal Funds Effective Rate	APA Corp.	Morgan	05/00/2020		(17.000)	602
+ (0.25)% = 5.08% Federal Funds Effective Rate	Amallia Dhammaaaytiaala	Stanley	05/08/2029	Termination	(17,222)	602
+ (0.25)% = 5.33%	Inc.	Morgan	11/07/2028	Termination	(24.791)	7,115
Federal Funds Effective Rate	Arcadium Lithium PLC	Stanley Morgan	11/0//2028	1 erinnation	(24,781)	7,113
+ (0.26)% = 5.07%	Arcadram Etimum i Ec	Stanley	05/08/2029	Termination	(45,363)	10,145
Federal Funds Effective Rate	Arista Networks, Inc.	Morgan	03/06/2029	Termination	(43,303)	10,143
+(0.25)% = 5.08%	This will record that the	Stanley	05/08/2029	Termination	(44,861)	(914)
Federal Funds Effective Rate	Arrowhead Pharmaceuticals,	Morgan			())	()
+(0.25)% = 5.08%	Inc.	Stanley	11/07/2028	Termination	(52)	12
Federal Funds Effective Rate	Atlassian Corp.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(12,912)	(1,287)
Federal Funds Effective Rate	ATS Corp.	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(4,233)	888
Federal Funds Effective Rate	AutoZone, Inc.	Morgan				
+ (0.25)% = 5.08%		Stanley	05/08/2029	Termination	(17,785)	353
Federal Funds Effective Rate	Avangrid, Inc.	Morgan	0.5.100.120.20		(1.455)	(0)
+ (0.25)% = 5.33%	A 11 TO 1 1 1 T	Stanley	05/08/2029	Termination	(1,457)	(6)
Federal Funds Effective Rate	Axcelis Technologies, Inc.	Morgan	05/09/2020	Ti4i	(17 (22)	(205)
+ (0.25)% = 5.33% Federal Funds Effective Rate	Avon Enterprise Inc	Stanley Morgan	05/08/2029	Termination	(17,632)	(295)
+ (0.25)% = 5.08%	Axon Enterprise, inc.	Stanley	11/07/2028	Termination	(13,829)	981
Federal Funds Effective Rate	Axon Enterprise Inc.	Morgan	11/0//2020	Termination	(15,02))	701
+ (0.25)% = 5.10%	Zatorpriso, me.	Stanley	05/08/2029	Termination	(131,820)	1,494
Federal Funds Effective Rate	Axsome Therapeutics, Inc.	Morgan			(,)	-,
+(0.25)% = 5.33%	. ,	Stanley	11/07/2028	Termination	(19,562)	(1,934)
Federal Funds Effective Rate	Barrick Gold Corp.	Morgan			•	
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(56,212)	34

Federal Funds Effective Rate	Barrick Gold Corp.	Morgan	0.5/00/2020		(174 100)	4.512
+ (0.25)% = 5.08%	Baucsh + Lomb Corporation	Stanley	05/08/2029	Termination	(174,123)	4,513
+ (5.18)% = 2.15%	Baucsn + Lonio Corporation	Morgan Stanley	11/07/2028	Termination	(25,439)	4,066
` /	Beacon Roofing Supply, Inc.	Morgan	11/0//2028	Termination	(23,439)	4,000
+(0.25)% = 5.33%	Beacon Rooming Suppry, me.	Stanley	11/07/2028	Termination	(15,566)	944
` /	Beacon Roofing Supply, Inc.	Morgan			(- / /	
+(0.25)% = 5.07%		Stanley	05/08/2029	Termination	(128,420)	8,725
Federal Funds Effective Rate	BILL Holdings, Inc.	Morgan				
+(0.25)% = 5.10%		Stanley	05/08/2029	Termination	(17,838)	203
Federal Funds Effective Rate	Bill.com Holdings, Inc.	Morgan				
+ (0.25)% = 5.08%		Stanley	11/07/2028	Termination	(223,635)	57,685
Federal Funds Effective Rate	Boeing Co.	Morgan	11/07/2020	m : .:	(212.406)	(0.017)
+ (0.25)% = 5.08% Federal Funds Effective Rate	Paging Co	Stanley Morgan	11/07/2028	Termination	(212,406)	(8,817)
+ (0.25)% = 5.07%	Boeing Co.	Stanley	05/08/2029	Termination	(32,944)	(432)
Federal Funds Effective Rate	Booking Holdings, Inc.	Morgan	03/00/2029	Termination	(32,544)	(432)
+(0.25)% = 5.08%	Beening Heranigs, mer	Stanley	05/08/2029	Termination	(43,577)	518
Federal Funds Effective Rate	Boot Barn Holdings, Inc.	Morgan			, , ,	
+(0.25)% = 5.58%		Stanley	05/08/2029	Termination	(15,214)	(98)
Federal Funds Effective Rate	Braze, Inc.	Morgan				
+(0.25)% = 5.31%		Stanley	11/07/2028	Termination	(38,063)	2,865
Federal Funds Effective Rate	Bristol-Myers Squibb Co.	Morgan				
+ (0.25)% = 5.33%		Stanley	11/07/2028	Termination	(27,410)	1,905
Federal Funds Effective Rate	Bristol-Myers Squibb Co.	Morgan	05/09/2020	m : .:	(27,000)	1 472
+ (0.25)% = 5.08%	Danadaidan Einennial	Stanley	05/08/2029	Termination	(27,908)	1,473
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Broadridge Financial Solutions, Inc.	Morgan Stanley	05/08/2029	Termination	(15,563)	258
Federal Funds Effective Rate	*	Morgan	03/06/2029	Termination	(13,303)	236
+(0.25)% = 5.33%	Brunswick Corp.	Stanley	11/07/2028	Termination	(16,883)	2,107
Federal Funds Effective Rate	Brunswick Corp.	Morgan			(==,===)	_,,-
+(0.25)% = 5.09%	1	Stanley	05/08/2029	Termination	(23,941)	3,297
Federal Funds Effective Rate	CAE, Inc.	Morgan				
+(0.25)% = 5.10%		Stanley	05/08/2029	Termination	(5,723)	309
Federal Funds Effective Rate	Campbell Soup Co.	Morgan				
+ (0.25)% = 5.08%		Stanley	05/08/2029	Termination	(203,762)	(4,995)
Federal Funds Effective Rate		Morgan	05/09/2020	m : .:	(5(7(4)	4.4
+ (0.25)% = 5.09% Federal Funds Effective Rate	City Ltd. Canadian Pacific Kansas	Stanley Morgan	05/08/2029	Termination	(56,764)	44
+ (0.25)% = 5.08%	City, Ltd.	Stanley	11/07/2028	Termination	(33,618)	832
Federal Funds Effective Rate	• /	Morgan	11/0//2020	Termination	(55,010)	032
+ (0.25)% = 5.08%	Cusella Waste Systems, Inc.	Stanley	11/07/2028	Termination	(130,970)	(23,104)
Federal Funds Effective Rate	CBIZ, Inc.	Morgan			, ,	, ,
+(0.25)% = 5.33%		Stanley	11/07/2028	Termination	(12,449)	(150)
Federal Funds Effective Rate	CBIZ, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(44,608)	1,898
Federal Funds Effective Rate	Č	Morgan				
+ (0.25)% = 5.09%	Holdings, Inc.	Stanley	05/08/2029	Termination	(66,371)	2,510
Federal Funds Effective Rate	CF Industries Holdings, Inc.	Morgan	11/07/2020	Ti4i	(219.271)	27.272
+ (0.25)% = 5.08% Federal Funds Effective Rate	CE Industries Holdings Inc	Stanley Morgan	11/07/2028	Termination	(318,271)	27,372
+ (0.25)% = 5.06%	Cr maustres floidings, mc.	Stanley	05/08/2029	Termination	(98,135)	2,629
Federal Funds Effective Rate	Charter Communications,	Morgan	03/ 00/ 2029	Termination	(50,133)	2,029
+ (0.25)% = 5.08%	Inc.	Stanley	05/08/2029	Termination	(25,113)	(1,582)
Federal Funds Effective Rate	Cheniere Energy, Inc.	Morgan				,
+(0.25)% = 5.33%		Stanley	05/08/2029	Termination	(163,641)	(9,797)
Federal Funds Effective Rate	· ·	Morgan				
+ (0.83)% = 5.08%	Inc.	Stanley	05/08/2029	Termination	(13,685)	59
Federal Funds Effective Rate	Church & Dwight Co., Inc.	Morgan	11/07/2020	Т	(50.305)	024
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(50,285)	934

Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$		Morgan Stanley	05/08/2029	Termination	(22,706)	923
Federal Funds Effective Rate + (0.25)% = 5.08%	Ciena Corp.	Morgan Stanley	05/08/2029	Termination	(75,113)	(1,483)
Federal Funds Effective Rate	Cisco Systems, Inc.	Morgan	05/09/2020	Ti		
+ (0.25)% = 5.08% Federal Funds Effective Rate	Civitas Resources, Inc.	Stanley Morgan	05/08/2029	Termination	(30,501)	(521)
+ (0.25)% = 5.08%	C: 'A P	Stanley	11/07/2028	Termination	(12,420)	771
Federal Funds Effective Rate $+ (0.25)\% = 5.10\%$	Civitas Resources, Inc.	Morgan Stanley	05/08/2029	Termination	(43,677)	327
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Clean Harbors, Inc.	Morgan Stanley	11/07/2028	Termination	(21.027)	(1,694)
Federal Funds Effective Rate	Clean Harbors, Inc.	Morgan	11/0//2028	Termination	(21,937)	(1,094)
+ (0.25)% = 5.08% Federal Funds Effective Rate	Cloudflare Inc	Stanley Morgan	05/08/2029	Termination	(16,735)	(764)
+(0.25)% = 5.09%	Ciouditare, inc.	Stanley	05/08/2029	Termination	(40,421)	(6,908)
Federal Funds Effective Rate + (0.25)% = 5.08%	Cofen Communications Holdings	Morgan Stanley	11/07/2028	Termination	(28,389)	8,626
Federal Funds Effective Rate	e e	Morgan	11/0//2020			,
+ (0.25)% = 5.08% Federal Funds Effective Rate	Coonex Corn	Stanley Morgan	11/07/2028	Termination	(68,410)	(8,897)
+(0.25)% = 5.33%		Stanley	05/08/2029	Termination	(18,096)	205
Federal Funds Effective Rate + (0.25)% = 5.58%	Coherent Corp.	Morgan Stanley	05/08/2029	Termination	(60,504)	(1,875)
Federal Funds Effective Rate	Concentrix Corp.	Morgan			(, ,	
+ (0.25)% = 5.08% Federal Funds Effective Rate	Consolidated Edison, Inc.	Stanley Morgan	11/07/2028	Termination	(57,458)	(818)
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(35,679)	2,617
Federal Funds Effective Rate + (0.25)% = 5.09%	Consolidated Edison, Inc.	Morgan Stanley	05/08/2029	Termination	(139,316)	11,771
Federal Funds Effective Rate	Cooper Cos., Inc.	Morgan			, , ,	ŕ
+ (0.25)% = 5.33% Federal Funds Effective Rate	Copart, Inc.	Stanley Morgan	05/08/2029	Termination	(113,752)	8,446
+ (0.25)% = 5.08%	C VIC	Stanley	05/08/2029	Termination	(36,558)	407
Federal Funds Effective Rate + (0.25)% = 5.33%	Corvel Corp.	Morgan Stanley	05/08/2029	Termination	(1,526)	(9)
Federal Funds Effective Rate	Costco Wholesale Corp.	Morgan	05/09/2020	Ti	(127 (00)	(5.290)
+ (0.25)% = 5.08% Federal Funds Effective Rate	Crane NXT Co.	Stanley Morgan	05/08/2029	Termination	(137,698)	(5,389)
+ (0.25)% = 5.33% Federal Funds Effective Rate	Crono NVT Co	Stanley	11/07/2028	Termination	(1,965)	26
+(0.25)% = 5.08%	Crane NAT Co.	Morgan Stanley	05/08/2029	Termination	(2,027)	85
Federal Funds Effective Rate $+ (0.25)\% = 5.06\%$	Cytokinetics, Inc.	Morgan Stanley	05/08/2029	Termination	(9,319)	(1,009)
Federal Funds Effective Rate	DaVita, Inc.	Morgan	03/06/2029	Termination	(9,319)	(1,009)
+ (0.25)% = 5.33% Federal Funds Effective Rate	DaVita Inc	Stanley Morgan	11/07/2028	Termination	(15,936)	(61)
+(0.25)% = 5.07%	,	Stanley	05/08/2029	Termination	(194,137)	3,326
Federal Funds Effective Rate + (0.25)% = 5.08%	Dayforce, Inc.	Morgan Stanley	11/07/2028	Termination	(43,350)	7,156
Federal Funds Effective Rate	Dayforce, Inc.	Morgan			, , ,	
+ (0.25)% = 5.12% Federal Funds Effective Rate	Deere & Co.	Stanley Morgan	05/08/2029	Termination	(101,482)	17,505
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(73,605)	5,188
0 + 0.00% = %	Diamondback Energy, Inc.	Morgan Stanley	11/07/2028	Termination	0	0
Federal Funds Effective Rate	Dollar Tree, Inc.	Morgan				
+ (0.25)% = 5.08% Federal Funds Effective Rate	DTE Energy Co.	Stanley Morgan	05/08/2029	Termination	(193,894)	2,962
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(6,661)	65

Federal Funds Effective Rate	DTE Energy Co.	Morgan				
+ (0.25)% = 5.07%	D !! Y	Stanley	05/08/2029	Termination	(11,545)	370
Federal Funds Effective Rate	Duolingo, Inc.	Morgan	0.5 /0.0 /2.02.0	m : .:	(16.276)	(600)
+(0.25)% = 5.33%	alf Paguty Inc	Stanley	05/08/2029	Termination	(16,276)	(688)
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	e.i.i. Beauty, Inc.	Morgan Stanley	11/07/2028	Termination	(356,538)	(69,491)
Federal Funds Effective Rate	eBay. Inc.	Morgan	11/0//2020	Termination	(330,330)	(05,451)
+(0.25)% = 5.33%	eBuy, me.	Stanley	05/08/2029	Termination	(84,233)	(392)
Federal Funds Effective Rate	EBAY, Inc.	Morgan			(= 1,=11)	(= -)
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(28,686)	(2,264)
Federal Funds Effective Rate	EchoStar Corp.	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(51,863)	(10,226)
Federal Funds Effective Rate	EchoStar Corp.	Morgan				
+ (0.25)% = 5.05%		Stanley	05/08/2029	Termination	(47,464)	222
Federal Funds Effective Rate	Edwards Lifesciences Corp.	Morgan	0.5.100.120.20		(124.502)	(2.50)
+ (0.25)% = 5.09%	El A . I	Stanley	05/08/2029	Termination	(134,583)	(2,569)
Federal Funds Effective Rate $+ (0.25)\% = 5.09\%$	Electronic Arts, Inc.	Morgan	05/08/2029	Termination	(152 124)	(1.720)
Federal Funds Effective Rate	Flement Solutions Inc	Stanley Morgan	03/08/2029	Termination	(153,124)	(1,729)
+(0.25)% = 5.33%	Element Solutions, inc.	Stanley	05/08/2029	Termination	(26,361)	(202)
Federal Funds Effective Rate	elf Beauty, Inc.	Morgan	03/00/2029	Termination	(20,301)	(202)
+ (0.25)% = 5.08%	<u>-</u> ,	Stanley	05/08/2029	Termination	(42,776)	(4,187)
Federal Funds Effective Rate	Enbridge, Inc.	Morgan			, ,	,
+(0.25)% = 5.08%	-	Stanley	05/08/2029	Termination	(217,277)	6,288
Federal Funds Effective Rate	Encompass Health Corp.	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(1,716)	15
Federal Funds Effective Rate	Encompass Health Corp.	Morgan				
+ (0.25)% = 5.09%	T 1 0 77.15	Stanley	05/08/2029	Termination	(5,748)	18
Federal Funds Effective Rate	1 0	Morgan	11/07/2020	T	(1(1,775)	(12.502)
+ (0.25)% = 5.08%	Inc.	Stanley	11/07/2028	Termination	(161,775)	(12,503)
Federal Funds Effective Rate $+ (0.25)\% = 5.33\%$	Endeavor Group Holdings, Inc.	Morgan Stanley	05/08/2029	Termination	(7,649)	(71)
Federal Funds Effective Rate		Morgan	03/08/2029	Termination	(7,049)	(71)
+(0.25)% = 5.08%	Entergy corp.	Stanley	11/07/2028	Termination	(172,591)	1,103
Federal Funds Effective Rate	Entergy Corp.	Morgan			('))	,
+(0.25)% = 5.09%	<i>C7</i> 1	Stanley	05/08/2029	Termination	(98,012)	4,385
Federal Funds Effective Rate	Evergy, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(218,819)	(12,861)
Federal Funds Effective Rate	Evergy, Inc.	Morgan				
+ (0.25)% = 5.08%		Stanley	05/08/2029	Termination	(6,886)	327
Federal Funds Effective Rate	Exact Sciences Corp.	Morgan	0.7/00/2020			
+ (0.25)% = 5.10%	F 1: C I	Stanley	05/08/2029	Termination	(132,369)	14,286
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Expedia Group, Inc.	Morgan Stanley	05/08/2029	Termination	(29,608)	794
Federal Funds Effective Rate	Expeditors International of	Morgan	03/06/2029	Termination	(29,008)	/ 54
+ (0.25)% = 5.08%	Washington, Inc.	Stanley	11/07/2028	Termination	(1,373)	(107)
Federal Funds Effective Rate	0	Morgan	11/0//2020	Termination	(1,575)	(107)
+ (0.25)% = 5.04%	Washington, Inc.	Stanley	05/08/2029	Termination	(4,118)	(259)
Federal Funds Effective Rate	_	Morgan			,	, ,
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(68,478)	(13,724)
Federal Funds Effective Rate	Fair Isaac Corp.	Morgan				
+(0.25)% = 5.09%		Stanley	05/08/2029	Termination	(291,777)	(25,234)
Federal Funds Effective Rate	Five Below, Inc.	Morgan	0.5.100.120.20		(120.040)	7 000
+ (0.25)% = 5.08%	E:0 I	Stanley	05/08/2029	Termination	(139,046)	7,000
Federal Funds Effective Rate	rivey, inc.	Morgan	11/07/2029	Tormination	(112.400)	41 007
+ (0.25)% = 5.08% Federal Funds Effective Rate	Floor & Decor Holdings,	Stanley Morgan	11/07/2028	Termination	(112,499)	41,806
+ (0.25)% = 5.08%	Inc.	Stanley	11/07/2028	Termination	(12,128)	1,925
Federal Funds Effective Rate		Morgan	12/0//2020		(12,120)	1,723
+ (0.25)% = 5.24%	Inc.	Stanley	05/08/2029	Termination	(298)	48
		•			` /	

Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Ford Motor Co.	Morgan Stanley	11/07/2028	Termination	(209,656)	(1,761)	
Federal Funds Effective Rate	Ford Motor Co.	Morgan					
+ (0.25)% = 5.07% Federal Funds Effective Rate	Fortinet, Inc.	Stanley Morgan	05/08/2029	Termination	(14,910)	(332)	
+ (0.25)% = 5.09%	,	Stanley	05/08/2029	Termination	(67,442)	366	
Federal Funds Effective Rate	Fortis, Inc.	Morgan	11/05/2020	m	(2.126)	50	
+ (0.25)% = 5.33% Federal Funds Effective Rate	Fortis Inc	Stanley Morgan	11/07/2028	Termination	(2,136)	50	
+ (0.25)% = 5.09%	i orus, me.	Stanley	05/08/2029	Termination	(12,312)	561	
Federal Funds Effective Rate	Freeport-McMoRan, Inc.	Morgan					
+ (0.25)% = 5.08%	E OMA D. I	Stanley	11/07/2028	Termination	(110,225)	1,982	
Federal Funds Effective Rate $+ (0.25)\% = 5.07\%$	Freeport-McMoRan, Inc.	Morgan Stanley	05/08/2029	Termination	(45,101)	1,966	
Federal Funds Effective Rate	Freshworks, Inc.	Morgan	03/06/2029	Termination	(43,101)	1,900	
+(0.25)% = 5.31%	,	Stanley	11/07/2028	Termination	(4,213)	1,766	
Federal Funds Effective Rate	GATX Corp.	Morgan					
+ (0.25)% = 5.33%	C1 D	Stanley	05/08/2029	Termination	(28,987)	(229)	
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	General Dynamics Corp.	Morgan Stanley	11/07/2028	Termination	(200,197)	(456)	
Federal Funds Effective Rate	General Dynamics Corp.	Morgan	11/0//2020	Terrimation	(200,157)	(150)	
+(0.25)% = 5.08%	•	Stanley	05/08/2029	Termination	(41,780)	870	
Federal Funds Effective Rate	1 00	Morgan					
+(0.25)% = 5.08%	Co.	Stanley	11/07/2028	Termination	(22,200)	890	
Federal Funds Effective Rate $+ (0.25)\% = 5.07\%$	Graphic Packaging Holding Co.	Morgan Stanley	05/08/2029	Termination	(57,714)	3,275	
Federal Funds Effective Rate		Morgan	02, 00, 2029	1 0111111111111111111111111111111111111	(57,711)	5,275	
+(0.25)% = 5.08%	•	Stanley	11/07/2028	Termination	(43,300)	2,330	
Federal Funds Effective Rate	Harley-Davidson, Inc.	Morgan					
+ (0.25)% = 5.06%	TP16 W 11 '1 II II'	Stanley	05/08/2029	Termination	(27,302)	1,557	
Federal Funds Effective Rate + (0.25)% = 5.08%	Inc.	Morgan Stanley	05/08/2029	Termination	(15,492)	(207)	
Federal Funds Effective Rate		Morgan	03/00/2029	Terrimation	(13,132)	(207)	
+(0.25)% = 5.09%	1	Stanley	05/08/2029	Termination	(41,997)	(972)	
Federal Funds Effective Rate	Humana, Inc.						
+ (0.25)% = 5.33%	Huntington Ingelle	0 Marran	05/08/2029	Termination	(13,078)	51	
Federal Funds Effective Rate $+ (0.25)\% = 5.33\%$	Industries, Inc.	Morgan Stanley	11/07/2028	Termination	(26,357)	142	
Federal Funds Effective Rate	,	Morgan	11.0,,2020	1 0111111111111111111111111111111111111	(20,557)		
+(0.25)% = 5.08%	Industries, Inc.	Stanley	05/08/2029	Termination	(84,984)	2,075	
Federal Funds Effective Rate	Huntsman Corp.	Morgan			(4.4.00.5)		
+ (0.25)% = 5.08% Federal Funds Effective Rate	Hunteman Corn	Stanley Morgan	11/07/2028	Termination	(14,095)	1,357	
+ (0.25)% = 5.09%	Huntsman Corp.	Stanley	05/08/2029	Termination	(49,798)	4,376	
Federal Funds Effective Rate	IDACORP, Inc.	Morgan			(12,112)	1,2 / 0	
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(26,920)	699	
Federal Funds Effective Rate	IDEXX Laboratories, Inc.	Morgan	11/07/2020	m	(141,606)	(6.720)	
+ (0.25)% = 5.07% Federal Funds Effective Rate	Immunovant Inc	Stanley Morgan	11/07/2028	Termination	(141,696)	(6,729)	
+(0.25)% = 5.08%	minuno vant, me.	Stanley	05/08/2029	Termination	(12,910)	(35)	
Federal Funds Effective Rate	Inspire Medical Systems,	Morgan			(),)	()	
+(0.25)% = 5.08%	Inc.	Stanley	11/07/2028	Termination	(52,863)	11,971	
Federal Funds Effective Rate	Inspire Medical Systems,	Morgan	05/09/2020	Termination	(90, 922)	10.005	
+ (0.25)% = 5.10% Federal Funds Effective Rate	Inc. Integer Holdings Corn	Stanley Morgan	05/08/2029	1 ermination	(80,833)	10,995	
+ (0.25)% = 5.08%	gor fromings corp.	Stanley	11/07/2028	Termination	(152,727)	538	
Federal Funds Effective Rate	Integer Holdings Corp.	Morgan					
+ (0.25)% = 5.06%	T - 10	Stanley	05/08/2029	Termination	(14,705)	(151)	
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Intel Corp.	Morgan Stanley	11/07/2028	Termination	(117,810)	14 445	
1 (0.23)/0 - 3.0670		Statticy	11/0//2026	1 emination	(117,010)	14,445	

Federal Funds Effective Rate	Inter Parfums, Inc.	Morgan	11/07/2020	т : .:	(72.011)	16.002
+ (0.25)% = 5.08% Federal Funds Effective Rate	Intuitive Curried Inc	Stanley	11/07/2028	Termination	(73,911)	16,082
+ (0.25)% = 5.08%	intuitive Surgical, Inc.	Morgan Stanley	11/07/2028	Termination	(436,398)	(66,334)
Federal Funds Effective Rate	Intuitive Surgical Inc	Morgan	11/0//2028	1 CHIIIII ation	(430,398)	(00,334)
+ (0.25)% = 5.07%	intuitive Burgicui, inc.	Stanley	05/08/2029	Termination	(48,934)	(6,455)
Federal Funds Effective Rate	iRhythm Technologies, Inc.	Morgan			(10,501)	(*,***)
+(0.25)% = 5.08%	, ,	Stanley	11/07/2028	Termination	(5,059)	444
Federal Funds Effective Rate	J M Smucker Co.	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(71,312)	10,192
Federal Funds Effective Rate	J M Smucker Co.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(176,209)	5,071
Federal Funds Effective Rate	Jacobs Solutions, Inc.	Morgan				
+ (0.25)% = 5.33%	** * * * *	Stanley	05/08/2029	Termination	(3,493)	(19)
Federal Funds Effective Rate	Joby Aviation, Inc.	Morgan	11/07/2020	m : .:	(4.920)	445
+ (0.83)% = 4.50%	Vi-l+ Tli I	Stanley	11/07/2028	Termination	(4,830)	445
Federal Funds Effective Rate $+ (0.25)\% = 5.33\%$	Reysignt Technologies, Inc.	Morgan Stanley	05/08/2029	Termination	(131,280)	5,403
Federal Funds Effective Rate	Knight-Swift Transportation	Morgan	03/06/2029	Termination	(131,280)	3,403
+ (0.25)% = 5.08%	Holdings, Inc.	Stanley	11/07/2028	Termination	(137,829)	3,820
Federal Funds Effective Rate	_	Morgan	11/0//2020	Termination	(137,02)	3,020
+(0.25)% = 5.09%	Holdings, Inc.	Stanley	05/08/2029	Termination	(33,696)	(980)
` '	Lamb Weston Holdings, Inc.	Morgan	00, 00, 2029	1 0111111111111111111111111111111111111	(55,550)	(500)
+ (0.25)% = 5.08%		Stanley	11/07/2028	Termination	(408,208)	16,462
` /	Lamb Weston Holdings, Inc.	Morgan			(,,	-, -
+(0.25)% = 5.07%	Ç ,	Stanley	05/08/2029	Termination	(26,065)	182
Federal Funds Effective Rate	Life Time Group Holdings,	Morgan				
+ (0.25)% = 5.33%	Inc.	Stanley	05/08/2029	Termination	(979)	(4)
Federal Funds Effective Rate	Light & Wonder, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(2,832)	(7)
Federal Funds Effective Rate	Lithia Motors, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(5,554)	120
Federal Funds Effective Rate	Lithia Motors, Inc.	Morgan				
+ (0.25)% = 5.56%	T . TT 11' T	Stanley	05/08/2029	Termination	(252)	9
Federal Funds Effective Rate	Lumentum Holdings, Inc.	Morgan	11/07/2020	m : .:	(12.127)	(1.027)
+ (0.25)% = 5.08%	MACOM Technologies	Stanley	11/07/2028	Termination	(13,137)	(1,937)
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Solutions Holdings, Inc.	Morgan Stanley	11/07/2028	Termination	(310,221)	(55,973)
Federal Funds Effective Rate	_	Morgan	11/0//2028	1 emination	(310,221)	(33,973)
+0.00% = 5.33%	Inc.	Stanley	11/07/2028	Termination	(3,922)	(806)
Federal Funds Effective Rate		Morgan	11/0//2020	1 Crimmation	(3,722)	(000)
+(0.25)% = 5.04%	Inc.	Stanley	05/08/2029	Termination	(18,491)	(4,755)
Federal Funds Effective Rate		Morgan			(, -, -)	(1,,,,,)
+(0.25)% = 5.33%		Stanley	11/07/2028	Termination	(3,421)	144
Federal Funds Effective Rate	Magnolia Oil & Gas Corp.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(12,239)	(127)
Federal Funds Effective Rate	Manhattan Associates, Inc.	Morgan				
+(0.25)% = 5.33%		Stanley	05/08/2029	Termination	(88,311)	(2,644)
Federal Funds Effective Rate	Marathon Oil Corp.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(16,256)	(187)
Federal Funds Effective Rate	Marathon Petroleum Corp.	Morgan				
+ (0.25)% = 5.08%		Stanley	11/07/2028	Termination	(867)	43
Federal Funds Effective Rate	Marathon Petroleum Corp.	Morgan	05/00/2020	m : .:	(67.127)	1.055
+ (0.25)% = 5.08%	Marraell Tarkerslam. Inc.	Stanley	05/08/2029	Termination	(67,137)	1,855
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	iviarveii recnnology, inc.	Morgan Stanley	05/08/2029	Termination	(140)	(2)
Federal Funds Effective Rate	Matador Resources Co	Morgan	03/00/2029	i Cimmation	(140)	(3)
+(0.25)% = 5.33%	mador Resources Co.	Stanley	05/08/2029	Termination	(28,548)	(1,301)
Federal Funds Effective Rate	Matson, Inc.	Morgan	00.00,202)		(20,5 10)	(1,501)
+(0.25)% = 5.08%	, 	Stanley	05/08/2029	Termination	(60,115)	(3,525)
• /		•			` ' '	(, ')

Federal Funds Effective Rate	Maximus, Inc.	Morgan				
+ (0.25)% = 5.08% Federal Funds Effective Rate	MCM December Intermedianel	Stanley	05/08/2029	Termination	(11,570)	164
+ (0.25)% = 5.08%	MGM Resorts International	Morgan Stanley	11/07/2028	Termination	(62,616)	(4,509)
Federal Funds Effective Rate	MGM Resorts International	Morgan	11/0//2028	Termination	(02,010)	(4,309)
+(0.25)% = 5.09%	WGW Resorts international	Stanley	05/08/2029	Termination	(26,664)	(2,212)
Federal Funds Effective Rate	Mobileye Global, Inc.	Morgan	00, 00, 2029	1 0111111111111111111111111111111111111	(20,001)	(2,212)
+(0.25)% = 5.08%	•	Stanley	11/07/2028	Termination	(55,440)	1,918
Federal Funds Effective Rate	Mobileye Global, Inc.	Morgan				
+(0.88)% = 4.47%		Stanley	05/08/2029	Termination	(92,793)	(3,579)
Federal Funds Effective Rate	Modine Manufacturing Co.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(103,296)	(3,502)
Federal Funds Effective Rate	MongoDB, Inc.	Morgan			(=0.40=)	
+(0.25)% = 5.33%	M : C	Stanley	05/08/2029	Termination	(78,487)	(4,252)
Federal Funds Effective Rate	Mosaic Co.	Morgan	11/07/2028	Termination	(46,000)	313
+ (0.25)% = 5.08% Federal Funds Effective Rate	Mosaic Co	Stanley Morgan	11/0//2028	Termination	(46,009)	313
+ (0.25)% = 5.08%	Mosaic Co.	Stanley	05/08/2029	Termination	(172,128)	7,576
Federal Funds Effective Rate	MP Materials Corn	Morgan	03/06/2027	Termination	(172,120)	7,570
+(0.25)% = 5.08%	with the coup.	Stanley	11/07/2028	Termination	(20,597)	6,701
Federal Funds Effective Rate	Murphy USA, Inc.	Morgan			(==,==,)	*,, * -
+(0.25)% = 5.08%	1 7	Stanley	11/07/2028	Termination	(4,225)	(645)
Federal Funds Effective Rate	Murphy USA, Inc.	Morgan				
+(0.25)% = 5.07%		Stanley	05/08/2029	Termination	(92,484)	(4,992)
Federal Funds Effective Rate	National Beverage Corp.	Morgan				
+(0.50)% = 5.33%		Stanley	05/08/2029	Termination	(1,332)	(66)
Federal Funds Effective Rate	Neogen Corporation	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(25,649)	3,074
	New Jersey Resources Corp.	Morgan			(40.00)	
+(0.25)% = 5.08%	N. C. E. A.I	Stanley	05/08/2029	Termination	(18,293)	312
Federal Funds Effective Rate	NexGen Energy Ltd.	Morgan	05/00/2020	m : .:	(1.2(1)	0
+ (0.25)% = 5.33% Federal Funds Effective Pote	NovtEro Enorgy Inc	Stanley	05/08/2029	Termination	(1,361)	9
Federal Funds Effective Rate + (0.25)% = 5.08%	Nextera energy, inc.	Morgan Stanley	11/07/2028	Termination	(26,625)	(1,711)
Federal Funds Effective Rate	NiSource Inc	Morgan	11/0//2020	Termination	(20,023)	(1,/11)
+(0.25)% = 5.10%	rvisource, me.	Stanley	05/08/2029	Termination	(5,071)	(14)
Federal Funds Effective Rate	Norfolk Southern Corp.	Morgan	00, 00, 2029	1 0111111111111111111111111111111111111	(0,071)	(1.)
+(0.25)% = 5.09%	1	Stanley	05/08/2029	Termination	(67,413)	4,606
Federal Funds Effective Rate	Norfolk Southern	Morgan			,	
+(0.25)% = 5.08%	Corporation	Stanley	11/07/2028	Termination	(198,159)	19,048
Federal Funds Effective Rate	Northern Oil & Gas, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(7,137)	(33)
Federal Funds Effective Rate	NOV, Inc.	Morgan				
+ (0.25)% = 5.07%		Stanley	11/07/2028	Termination	(112,197)	3,200
Federal Funds Effective Rate	NOV, Inc.	Morgan	0.5.100.120.20		(5.4.050)	(4.450)
+ (0.25)% = 5.08%	0 11 110 1 0	Stanley	05/08/2029	Termination	(74,272)	(4,459)
Federal Funds Effective Rate	Occidental Petroleum Corp.	Morgan	05/09/2020	Tamaination	(152 722)	1 760
+ (0.25)% = 5.09% Federal Funds Effective Rate	OGE Energy Corn	Stanley Morgan	05/08/2029	Termination	(152,722)	1,768
+(0.25)% = 5.17%	OGE Energy Corp.	Stanley	05/08/2029	Termination	(607)	24
Federal Funds Effective Rate	Ollie's Bargain Outlet	Morgan	03/06/2029	Termination	(007)	2.
+ (0.25)% = 5.07%	Holdings, Inc.	Stanley	05/08/2029	Termination	(168,656)	(18,960)
Federal Funds Effective Rate	_	Morgan			, ,	, ,
+(0.25)% = 2.55%		Stanley	11/07/2028	Termination	(44,985)	3,913
Federal Funds Effective Rate	Option Care Health, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(80,025)	5,562
Federal Funds Effective Rate	Oracle Corp.	Morgan				
+ (0.25)% = 5.33%	0	Stanley	05/08/2029	Termination	(188,502)	(2,176)
Federal Funds Effective Rate	Ormat Technologies, Inc.	Morgan	11/07/2020	Т	(1(4,400)	(11.660)
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(164,480)	(11,662)

Federal Funds Effective Rate	Oshkosh Corp.	Morgan	11/05/2020		(20.160)	0.751
+ (0.25)% = 5.33% Federal Funds Effective Rate	Ochlzoch Com	Stanley Morgan	11/07/2028	Termination	(39,168)	2,751
+ (0.25)% = 5.09%	Oshkosh Corp.	Stanley	05/08/2029	Termination	(33,542)	3,384
Federal Funds Effective Rate	Palantir Technologies, Inc.	Morgan	03/00/2029	Termination	(33,342)	3,304
+ (0.25)% = 5.33%		Stanley	05/08/2029	Termination	(194,129)	(6,841)
Federal Funds Effective Rate	Palo Alto Networks, Inc.	Morgan			, ,	, ,
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(160,691)	(2,881)
Federal Funds Effective Rate	Parsons Corp.	Morgan				
+ (0.25)% = 5.33%	D G	Stanley	11/07/2028	Termination	(9,572)	(272)
Federal Funds Effective Rate	Parsons Corp.	Morgan	05/09/2020	m : .:	(27.71.4)	(0(7)
+ (0.25)% = 5.10% Federal Funds Effective Rate	Doughay Inc	Stanley Morgan	05/08/2029	Termination	(37,714)	(967)
+ (0.25)% = 5.08%	i ayenex, me.	Stanley	05/08/2029	Termination	(85,363)	1,293
Federal Funds Effective Rate	Planet Fitness, Inc.	Morgan			(00,000)	-,
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(55,119)	(790)
Federal Funds Effective Rate	PNM Resources, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(88,260)	14,368
Federal Funds Effective Rate		Morgan	11/05/2020		(55.500)	(2.052)
+(0.25)% = 5.08%	Company PowerSchool Holdings, Inc.	Stanley Morgan	11/07/2028	Termination	(77,789)	(3,073)
+ (0.25)% = 5.08%	Powerschool Holdings, Inc.	Stanley	05/08/2029	Termination	(3,448)	(5)
Federal Funds Effective Rate	PPL Corp.	Morgan	03/00/2029	Termination	(3,110)	(3)
+ (0.25)% = 5.08%	r·	Stanley	11/07/2028	Termination	(64,397)	(773)
Federal Funds Effective Rate	PPL Corp.	Morgan			, ,	, ,
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(20,350)	982
Federal Funds Effective Rate	_	Morgan				
+ (0.25)% = 5.33%	Group, Inc.	Stanley	11/07/2028	Termination	(23,953)	(903)
Federal Funds Effective Rate + (0.25)% = 5.07%	Public Service Enterprise Group, Inc.	Morgan Stanley	05/08/2029	Termination	(61,908)	(290)
Federal Funds Effective Rate	* '	Morgan	03/08/2029	Termination	(01,908)	(290)
+ (0.25)% = 5.08%	Radi tet, inc.	Stanley	05/08/2029	Termination	(16,792)	(96)
Federal Funds Effective Rate	Revvity, Inc.	Morgan			(-), - ,	()
+(0.25)% = 5.08%		Stanley	11/07/2028	Termination	(48,865)	(715)
Federal Funds Effective Rate	Revvity, Inc.	Morgan				
+ (0.25)% = 4.42%	DII	Stanley	05/08/2029	Termination	(76,338)	3,304
Federal Funds Effective Rate + (0.25)% = 5.08%	KH	Morgan	05/08/2029	Termination	(12 690)	(519)
Federal Funds Effective Rate	Rider System Inc	Stanley Morgan	03/08/2029	Termination	(13,689)	(518)
+ (0.25)% = 5.08%	reder bystem, me.	Stanley	11/07/2028	Termination	(103,935)	(11,528)
Federal Funds Effective Rate	ROBLOX Corp.	Morgan			(,)	()/
+(0.25)% = 5.06%		Stanley	05/08/2029	Termination	(9,712)	(1,171)
Federal Funds Effective Rate	Roper Technologies, Inc.	Morgan				
+ (0.25)% = 5.08%	D 17	Stanley	05/08/2029	Termination	(223,209)	(3,033)
Federal Funds Effective Rate	Rush Enterprises, Inc.	Morgan	11/07/2029	Ti4i	((0.1(7)	11.002
+ (0.25)% = 5.08% Federal Funds Effective Rate	Saia, Inc.	Stanley Morgan	11/07/2028	Termination	(60,167)	11,092
+ (0.25)% = 5.08%	Saia, me.	Stanley	11/07/2028	Termination	(119,521)	(16,146)
Federal Funds Effective Rate	Saia, Inc.	Morgan			(-)-	(, , ,
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(209,636)	(22,266)
Federal Funds Effective Rate	Schneider National, Inc.	Morgan				
+ (0.25)% = 5.08%		Stanley	11/07/2028	Termination	(80,864)	(1,968)
Federal Funds Effective Rate	Sempra	Morgan	05/09/2020	Tommination	(25.556)	(274)
+ (0.25)% = 5.08% Federal Funds Effective Rate	Sempra Energy	Stanley Morgan	05/08/2029	Termination	(25,556)	(274)
+ (0.25)% = 5.08%	Sompra Energy	Stanley	11/07/2028	Termination	(47,614)	(2,576)
Federal Funds Effective Rate	SentinelOne, Inc.	Morgan			(. /)	(-, 0)
+(0.25)% = 5.31%		Stanley	11/07/2028	Termination	(223,362)	9,438
Federal Funds Effective Rate	SentinelOne, Inc.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(7,683)	(1,088)

Federal Funds Effective Rate $+ (0.25)\% = 5.33\%$	•	Morgan Stanley	05/08/2029	Termination	(19,703)	382
Federal Funds Effective Rate + (0.25)% = 5.08%	ServiceNow, Inc.	Morgan Stanley	05/08/2029	Termination	(25,173)	(470)
Federal Funds Effective Rate	Silicon Laboratories, Inc.	Morgan	00,00,202	1 0111111111111111111111111111111111111	(20,170)	(170)
+ (0.25)% = 5.08%	Ciliana I alamatanian Ind	Stanley	11/07/2028	Termination	(2,102)	227
Federal Funds Effective Rate + (0.25)% = 5.70%	Silicon Laboratories, inc.	Morgan Stanley	05/08/2029	Termination	(1,217)	88
Federal Funds Effective Rate	Simpson Manufacturing Co.,	Morgan			(-,)	
+ (0.25)% = 5.08%	Inc.	Stanley	05/08/2029	Termination	(3,876)	25
Federal Funds Effective Rate + (0.25)% = 5.33%	Skechers USA, Inc.	Morgan Stanley	11/07/2028	Termination	0	0
Federal Funds Effective Rate	Skyline Champion Corp.	Morgan	11/0//2020	1 0111111111111111111111111111111111111	v	v
+ (0.25)% = 5.08%	ar i ar i a	Stanley	11/07/2028	Termination	(80,419)	5,198
Federal Funds Effective Rate + (0.25)% = 5.08%	Skyline Champion Corp.	Morgan Stanley	05/08/2029	Termination	(3,252)	4
Federal Funds Effective Rate	Skyworks Solutions, Inc.	Morgan	00,00,202	1 0111111111111111111111111111111111111	(5,252)	·
+ (0.25)% = 5.08%		Stanley	05/08/2029	Termination	(10,871)	(81)
Federal Funds Effective Rate + (0.25)% = 5.09%	Snowflake, Inc.	Morgan Stanley	11/07/2028	Termination	(223,709)	34,652
Federal Funds Effective Rate	Snowflake, Inc.	Morgan	11/0//2028	Termination	(223,709)	34,032
+(0.25)% = 5.33%	•	Stanley	05/08/2029	Termination	(5,269)	107
Federal Funds Effective Rate	Squarespace, Inc.	Morgan	11/07/2020		(144.272)	(20.116)
+ (0.25)% = 5.08% Federal Funds Effective Rate	Stantec Inc	Stanley Morgan	11/07/2028	Termination	(144,372)	(28,116)
+(0.25)% = 5.08%	Stantee, me.	Stanley	05/08/2029	Termination	(5,681)	(99)
Federal Funds Effective Rate	Starbucks Corp.	Morgan				
+ (0.25)% = 5.07%	C4	Stanley	05/08/2029	Termination	(84,000)	3,473
Federal Funds Effective Rate + (0.25)% = 5.08%	Stericycle, Inc.	Morgan Stanley	11/07/2028	Termination	(64,059)	(7,998)
Federal Funds Effective Rate	Stericycle, Inc.	Morgan			(* ',***)	(,,,,,,
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(57,200)	(7,792)
Federal Funds Effective Rate + (0.25)% = 5.08%	Stryker Corp.	Morgan Stanley	05/08/2029	Termination	0	0
Federal Funds Effective Rate	Summit Materials, Inc.	Morgan	03/08/2029	Termination	U	Ü
+(0.25)% = 5.33%	ŕ	Stanley	11/07/2028	Termination	(9,848)	1,018
Federal Funds Effective Rate	Summit Materials, Inc.	Morgan	05/09/2020	m · .:	(24.004)	2.041
+ (0.25)% = 5.08% Federal Funds Effective Rate	Super Micro Computer, Inc.	Stanley Morgan	05/08/2029	Termination	(34,084)	2,841
+(0.25)% = 5.08%	Super Micro Computer, me.	Stanley	11/07/2028	Termination	(195,825)	(20,176)
	Super Micro Computer, Inc.	Morgan				
+ (0.25)% = 5.08% Federal Funds Effective Rate	Synantias Inc	Stanley Morgan	05/08/2029	Termination	(3,277)	171
+ (0.25)% = 5.08%	Synaptics, Inc.	Stanley	05/08/2029	Termination	(882)	57
Federal Funds Effective Rate	Sysco Corp.	Morgan			,	
+ (0.25)% = 5.08%		Stanley	11/07/2028	Termination	(8,281)	471
Federal Funds Effective Rate + (0.25)% = 5.08%	Sysco Corp.	Morgan Stanley	05/08/2029	Termination	(19,204)	1,131
Federal Funds Effective Rate	Take-Two Interactive	Morgan	03/00/2029	Termination	(17,204)	1,131
+(0.25)% = 5.08%	Software, Inc.	Stanley	11/07/2028	Termination	(256,714)	(10,633)
Federal Funds Effective Rate + (0.25)% = 5.33%	Targa Resources Corp.	Morgan	11/07/2029	Termination	(172 229)	(10.444)
Federal Funds Effective Rate	Targa Resources Corp.	Stanley Morgan	11/07/2028	1 erinination	(173,338)	(19,444)
+(0.25)% = 5.08%	5 1	Stanley	05/08/2029	Termination	(269,794)	(26,035)
Federal Funds Effective Rate	TD SYNNEX Corp.	Morgan	0.5 (0.0 (0.00)		(5.40.1)	20
+ (0.25)% = 5.08% Federal Funds Effective Rate	Teck Resources Limited	Stanley Morgan	05/08/2029	Termination	(5,424)	28
+(0.25)% = 5.08%	155k Resources Emined	Stanley	11/07/2028	Termination	(18,010)	730
Federal Funds Effective Rate	Teck Resources Ltd.	Morgan				
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(8,670)	396

Federal Funds Effective Rate	Tesla, Inc.	Morgan					
+ (0.25)% = 5.08%	TTT 1 1 1	Stanley	05/08/2029	Termination	(27,307)	(1,714)	
Federal Funds Effective Rate	TFI International, Inc.	Morgan	05/09/2020	m : .:	(200)	(7)	
+ (0.25)% = 5.33% Federal Funds Effective Rate	TIV Cos. Inc	Stanley Morgan	05/08/2029	Termination	(290)	(7)	
+ (0.25)% = 5.08%	TJA Cos., IIIC.	Stanley	05/08/2029	Termination	(2,863)	(84)	
Federal Funds Effective Rate	Transocean Ltd	Morgan	03/06/2027	Termination	(2,003)	(04)	
+(0.25)% = 5.08%	Transocour Eta.	Stanley	11/07/2028	Termination	(7,661)	1	
Federal Funds Effective Rate	Transocean Ltd.	Morgan			(1,000)		
+(0.25)% = 5.10%		Stanley	05/08/2029	Termination	(3,601)	313	
Federal Funds Effective Rate	Trimble, Inc.	Morgan					
+(0.25)% = 5.33%		Stanley	11/07/2028	Termination	(2,349)	80	
Federal Funds Effective Rate	Trimble, Inc.	Morgan					
+ (0.25)% = 5.08%	XX 1: 10:	Stanley	05/08/2029	Termination	(21,194)	512	
Federal Funds Effective Rate	United States Steel Corp.	Morgan	11/07/2020	m : .:	(21, (22)	1.000	
+ (0.25)% = 4.95% Federal Funds Effective Rate	United States Steel Com	Stanley Morgan	11/07/2028	Termination	(21,622)	1,009	
+ (0.25)% = 5.08%	Officed States Steel Corp.	Stanley	05/08/2029	Termination	(6,313)	111	
Federal Funds Effective Rate	Unity Software, Inc.	Morgan	03/06/2027	Termination	(0,313)	111	
+(0.25)% = 5.09%	emily solution, met	Stanley	05/08/2029	Termination	(105,430)	4,506	
Federal Funds Effective Rate	Valaris Ltd.	Morgan			(,,	,	
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(18,774)	(440)	
Federal Funds Effective Rate	Valvoline, Inc.	Morgan					
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(101,131)	(5,031)	
Federal Funds Effective Rate	Veren, Inc.	Morgan					
+ 0.00% = 5.08%		Stanley	11/07/2028	Termination	(30,488)	(1,594)	
Federal Funds Effective Rate	Veren, Inc.	Morgan	0.5 /0.0 /2.020	m : .:	(1.055)	(4)	
+ (0.25)% = 5.08%	VE C- ····	Stanley	05/08/2029	Termination	(1,055)	(4)	
Federal Funds Effective Rate $+ (0.25)\% = 5.04\%$	vr Corp.	Morgan Stanley	05/08/2029	Termination	(16,025)	(1,681)	
Federal Funds Effective Rate	Viatris, Inc.	Morgan	03/06/2027	Termination	(10,023)	(1,001)	
+(0.25)% = 5.09%	, mails, mer	Stanley	05/08/2029	Termination	(14,552)	421	
Federal Funds Effective Rate	Vistra Corp.	Morgan			, ,		
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(290,183)	27,964	
Federal Funds Effective Rate	Warner Bros Discovery, Inc.	Morgan					
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(58,910)	7,975	
Federal Funds Effective Rate	Warrior Met Coal, Inc.	Morgan	11/05/2020		(0.050)	0.50	
+ (0.25)% = 5.08%	W + C + ' I	Stanley	11/07/2028	Termination	(9,353)	859	
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	waste Connections, Inc.	Morgan Stanley	11/07/2028	Termination	(63,130)	(3,715)	
Federal Funds Effective Rate	Waste Connections Inc	Morgan	11/07/2028	Termination	(03,130)	(3,/13)	
+(0.25)% = 5.08%	waste connections, me.	Stanley	05/08/2029	Termination	(16,484)	(534)	
Federal Funds Effective Rate	West Pharmaceutical	Morgan	05/ 06/2029	1 0111111111111111111111111111111111111	(10,101)	(55.)	
+(0.25)% = 5.08%	Services, Inc.	Stanley	05/08/2029	Termination	(28,986)	296	
Federal Funds Effective Rate	Wheaton Previous Metals	Morgan					
+(0.25)% = 5.08%	Corp.	Stanley	11/07/2028	Termination	(49,799)	(355)	
Federal Funds Effective Rate	Whirlpool Corp.	Morgan					
+ (0.25)% = 5.33%		Stanley	05/08/2029	Termination	(15,739)	(1,533)	
Federal Funds Effective Rate	Williams Cos., Inc.	Morgan	11/05/2020		(2.40.000)	(20.152)	
+ (0.25)% = 5.08%	W:11: C I	Stanley	11/07/2028	Termination	(249,008)	(38,173)	
Federal Funds Effective Rate $+ (0.25)\% = 5.08\%$	Williams Cos., Inc.	Morgan	05/08/2029	Tormination	(164 095)	(0.506)	
Federal Funds Effective Rate	Wingston, Inc.	Stanley Morgan	03/00/2029	Termination	(164,985)	(9,596)	
+ (0.25)% = 5.08%	Ingstop, mo.	Stanley	05/08/2029	Termination	(38,039)	(99)	
Federal Funds Effective Rate	Wolfspeed, Inc.	Morgan			(,)	()	
+(0.25)% = 5.08%	. ,	Stanley	11/07/2028	Termination	(13,110)	6,065	
Federal Funds Effective Rate	Xcel Energy, Inc.	Morgan					
+(0.25)% = 5.33%		Stanley	11/07/2028	Termination	(178,924)	1,664	
Federal Funds Effective Rate	Xcel Energy, Inc.	Morgan					
+(0.25)% = 5.08%		Stanley	05/08/2029	Termination	(30,070)	749	

Federal Funds Effective Rate	Zimmer Biomet Holdings,	Morgan				
+(0.25)% = 5.08%	Inc.	Stanley	11/07/2028	Termination	(3,480)	(209)
Total Unrealized Appreciation (Depreciation)						\$ (154,301)

There are no upfront payments or receipts associated with total return swaps in the Fund as of June 30, 2024.

Summary of Fair Value Exposure at June 30, 2024 (Unaudited)

The Fund utilizes various methods to measure the fair value of its investments on a recurring basis. U.S. GAAP establishes a hierarchy that prioritizes inputs to valuation methods. The three levels of inputs are:

- Level 1 Unadjusted quoted prices in active markets for identical assets or liabilities that the Fund has the ability to access.
- Level 2 Observable inputs other than quoted prices included in Level 1 that are observable for the asset or liability, either directly or indirectly. These inputs may include quoted prices for the identical instrument on an inactive market, prices for similar instruments, interest rates, prepayment spreads, credit risk, yield curves, default rates and similar data.
- Level 3 Unobservable inputs for the asset or liability, to the extent relevant observable inputs are not available, representing the Fund's own assumptions about the assumptions a market participant would use in valuing the asset or liability, and would be based on the best information available.

The following is a summary of the inputs used to value the Fund's investments as of June 30, 2024:

Gotham Short Strategies ETF

Godinan Short Strategies 277	Level 1	Level 2	Level 3	<u>Total</u>
Assets:				
Common Stocks	\$ 11,892,853	\$ _	\$ _	\$ 11,892,853
Money Market Funds	88,094	_	_	88,094
Total Assets	\$ 11,980,947	\$ _	\$ _	\$ 11,980,947
Other Financial Instruments*:				
Assets				
Total Return Swaps	\$ 679,770	\$ _	\$ _	\$ 679,770
Total Assets	\$ 679,770	\$ _	\$ _	\$ 679,770
Liabilities:				
Total Return Swaps	\$ (834,071)	\$ _	\$ _	\$ (834,071)
Total Liabilities	\$ (834,071)	\$ _	\$ _	\$ (834,071)

^{*} The fair value of the Fund's investment represents the net unrealized appreciation (depreciation) as of June 30, 2024.

Refer to the Schedule of Investments for additional information.