ASSETS

		Current Statement Date			4
		1	2	3	December 31
		Assets	Nonadmitted Assets	Net Admitted Assets (Cols. 1 - 2)	Prior Year Net Admitted Assets
1.	Bonds	42,979,510,649		42,979,510,649	43,299,429,113
2.	Stocks:				
	2.1 Preferred stocks	16,259,912		16,259,912	18,125,672
	2.2 Common stocks	672,117,768		672,117,768	289,859,143
3.	Mortgage loans on real estate:				
	3.1 First liens	4,624,809,436		4,624,809,436	4,491,631,405
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ encumbrances)				
	4.2 Properties held for the production of income (less $ encumbrances)				
	4.3 Properties held for sale (less $ encumbrances)				
5.	Cash ($ (45,174,809)), cash equivalents ($ 9,920,118,996) and short-term investments ($ 17,366,523)	9,892,310,710		9,892,310,710	7,303,789,744
6.	Contract loans (including $ premium notes)	817,118		817,118	829,359
7.	Derivatives	326,470,542		326,470,542	342,327,399
8.	Other invested assets	1,067,952,359	295,516	1,067,656,843	951,767,037
9.	Receivables for securities	44,092,402		44,092,402	32,760,680
10.	Securities lending reinvested collateral assets	60,775		60,775	61,600
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	59,624,401,671	295,516	59,624,106,155	56,730,581,152
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	419,632,039		419,632,039	408,337,367
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	904,719	591,459	313,260	378,651
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,065,680		1,065,680	1,112,900
	15.3 Accrued retrospective premiums ($) and contracts subject to redetermination ($)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers				
	16.2 Funds held by or deposited with reinsured companies				
	16.3 Other amounts receivable under reinsurance contracts	38,945,086		38,945,086	12,623,622
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	9,801,395		9,801,395	25,598,011
18.2	Net deferred tax asset	112,424,365		112,424,365	88,296,152
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	4,607,466	3,226,532	1,380,934	1,518,252
21.	Furniture and equipment, including health care delivery assets ($)	2,025,104	2,025,104		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	668,002		668,002	1,290,461
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	381,389,213	6,419,095	374,970,118	373,811,069
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,595,864,740	12,557,706	60,583,307,034	57,643,547,637
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	60,595,864,740	12,557,706	60,583,307,034	57,643,547,637
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	COLI	374,851,661		374,851,661	373,597,656
2502.	PREPAID ASSETS	5,173,132	5,173,132		
2503.	MISCELLANEOUS RECEIVABLES	1,343,598	1,245,963	97,635	160,097
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,822		20,822	53,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	381,389,213	6,419,095	374,970,118	373,811,069

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 53,235,930,863 less $ included in Line 6.3 (including $ 3,093,425,360 Modco Reserve)	53,235,930,863	50,820,143,650
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	537,104	551,746
3.	Liability for deposit-type contracts (including $ Modco Reserve)	219,632,377	225,100,569
4.	Contract claims:		
	4.1 Life	170,896,576	145,464,023
	4.2 Accident and health	12,500	5,000
5.	Policyholders' dividends/refunds to members $ and coupons $ due and unpaid		
6.	Provision for policyholders' dividends, refunds to members and coupons payable in following calendar year - estimated amounts:		
	6.1 Policyholders' dividends and refunds to members apportioned for payment (including $ Modco)		
	6.2 Policyholders' dividends and refunds to members not yet apportioned (including $ Modco)		
	6.3 Coupons and similar benefits (including $ Modco)		
7.	Amount provisionally held for deferred dividend policies not included in Line 6		
8.	Premiums and annuity considerations for life and accident and health contracts received in advance less $ discount; including $ 3,745 accident and health premiums	26,723	21,184
9.	Contract liabilities not included elsewhere:		
	9.1 Surrender values on canceled contracts		
	9.2 Provision for experience rating refunds, including the liability of $ accident and health experience rating refunds of which $ is for medical loss ratio rebate per the Public Health Service Act		
	9.3 Other amounts payable on reinsurance, including $ assumed and $ ceded		
	9.4 Interest Maintenance Reserve	128,287,999	126,778,206
10.	Commissions to agents due or accrued-life and annuity contracts $ 4,533,824 , accident and health $ and deposit-type contract funds $	4,533,824	13,422,846
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	13,379,267	15,469,919
13.	Transfers to Separate Accounts due or accrued (net) (including $ accrued for expense allowances recognized in reserves, net of reinsured allowances)		
14.	Taxes, licenses and fees due or accrued, excluding federal income taxes	579,814	1,437
15.1	Current federal and foreign income taxes, including $ on realized capital gains (losses)		
15.2	Net deferred tax liability		
16.	Unearned investment income		
17.	Amounts withheld or retained by reporting entity as agent or trustee	4,317,887	5,452,943
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	35,047,590	54,761,819
20.	Net adjustment in assets and liabilities due to foreign exchange rates		
21.	Liability for benefits for employees and agents if not included above		
22.	Borrowed money $ and interest thereon $		
23.	Dividends to stockholders declared and unpaid		
24.	Miscellaneous liabilities:		
	24.01 Asset valuation reserve	268,562,742	241,733,039
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	838,096,709	859,828,919
	24.04 Payable to parent, subsidiaries and affiliates	499,467	2,190,190
	24.05 Drafts outstanding		
	24.06 Liability for amounts held under uninsured plans		
	24.07 Funds held under coinsurance		
	24.08 Derivatives		
	24.09 Payable for securities	196,791,379	13,749,506
	24.10 Payable for securities lending	60,775	61,600
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,756,977,226	1,390,079,056
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	56,874,170,822	53,914,815,652
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	56,874,170,822	53,914,815,652
29.	Common capital stock	2,500,000	2,500,000
30.	Preferred capital stock		
31.	Aggregate write-ins for other than special surplus funds		
32.	Surplus notes	51,000,000	51,000,000
33.	Gross paid in and contributed surplus	1,574,837,957	1,572,234,163
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,080,798,255	2,102,997,822
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 29 $)		
	36.2 shares preferred (value included in Line 30 $)		
37.	Surplus (Total Lines 31+32+33+34+35-36) (including $ in Separate Accounts Statement)	3,706,636,212	3,726,231,985
38.	Totals of Lines 29, 30 and 37	3,709,136,212	3,728,731,985
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	60,583,307,034	57,643,547,637
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	1,512,452,076	1,275,893,881
2502.	AMOUNT DUE REINSURERS	242,566,461	112,219,769
2503.	SETTLEMENT - SC	1,870,000	1,870,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	88,689	95,406
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,756,977,226	1,390,079,056
3101.			
3102.			
3103.			
3198.	Summary of remaining write-ins for Line 31 from overflow page		
3199.	Totals (Lines 3101 through 3103 plus 3198)(Line 31 above)		
3401.			
3402.			
3403.			
3498.	Summary of remaining write-ins for Line 34 from overflow page		
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)		

SUMMARY OF OPERATIONS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Premiums and annuity considerations for life and accident and health contracts	3,092,365,265	544,874,768	2,221,357,190
2.	Considerations for supplementary contracts with life contingencies	1,510,268	2,980,594	11,669,125
3.	Net investment income	653,770,193	687,204,712	2,323,344,670
4.	Amortization of Interest Maintenance Reserve (IMR)	(1,570,230)	(608,687)	(8,040,724)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	7,021,227	8,234,897	29,970,713
7.	Reserve adjustments on reinsurance ceded	(155,843,361)	(60,051,229)	(246,154,834)
8.	Miscellaneous Income:			
	8.1 Income from fees associated with investment management, administration and contract guarantees from Separate Accounts			
	8.2 Charges and fees for deposit-type contracts			
	8.3 Aggregate write-ins for miscellaneous income	4,910	6,663	22,759
9.	Totals (Lines 1 to 8.3)	3,597,258,272	1,182,641,718	4,332,168,899
10.	Death benefits	989,762	348,070	2,547,081
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	331,732,767	266,141,954	1,097,673,807
13.	Disability benefits and benefits under accident and health contracts	27,672	18,038	105,476
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	694,456,800	612,156,308	2,382,147,172
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	2,084,349	2,455,840	10,110,119
18.	Payments on supplementary contracts with life contingencies	4,892,057	4,779,930	18,668,063
19.	Increase in aggregate reserves for life and accident and health contracts	2,415,772,571	122,243,841	318,684,973
20.	Totals (Lines 10 to 19)	3,449,955,978	1,008,143,981	3,829,936,691
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	70,690,238	60,239,531	225,054,632
22.	Commissions and expense allowances on reinsurance assumed	54,809,508	2,237,576	5,837,032
23.	General insurance expenses and fraternal expenses	34,905,409	26,465,670	111,596,894
24.	Insurance taxes, licenses and fees, excluding federal income taxes	4,757,443	4,659,624	14,166,686
25.	Increase in loading on deferred and uncollected premiums	(14,602)	(16,598)	4,099
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	11,353,007	22,433,689	58,341,415
28.	Totals (Lines 20 to 27)	3,626,456,981	1,124,163,473	4,244,937,449
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(29,198,709)	58,478,245	87,231,450
30.	Dividends to policyholders and refunds to members			
31.	Net gain from operations after dividends to policyholders, refunds to members and before federal income taxes (Line 29 minus Line 30)	(29,198,709)	58,478,245	87,231,450
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	18,820,309	(58,387,872)	(23,312,950)
33.	Net gain from operations after dividends to policyholders, refunds to members and federal income taxes and before realized capital gains or (losses) (Line 31 minus Line 32)	(48,019,018)	116,866,117	110,544,400
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (3,007,627) (excluding taxes of $ (16,066) transferred to the IMR)	(11,314,408)	(41,791,301)	(145,011,143)
35.	Net income (Line 33 plus Line 34)	(59,333,426)	75,074,816	(34,466,743)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,728,731,985	3,490,195,820	3,490,195,820
37.	Net income (Line 35)	(59,333,426)	75,074,816	(34,466,743)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 2,291,756	40,336,580	5,011,848	(2,884,914)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	26,419,969	(38,219,445)	(7,802,953)
41.	Change in nonadmitted assets	(802,532)	1,188,416	498,589
42.	Change in liability for reinsurance in unauthorized and certified companies			
43.	Change in reserve on account of change in valuation basis, (increase) or decrease			
44.	Change in asset valuation reserve	(26,829,703)	22,549,157	84,425,393
45.	Change in treasury stock			
46.	Surplus (contributed to) withdrawn from Separate Accounts during period			
47.	Other changes in surplus in Separate Accounts Statement			
48.	Change in surplus notes			
49.	Cumulative effect of changes in accounting principles			
50.	Capital changes:			
	50.1 Paid in			
	50.2 Transferred from surplus (Stock Dividend)			
	50.3 Transferred to surplus			
51.	Surplus adjustment:			
	51.1 Paid in			200,000,000
	51.2 Transferred to capital (Stock Dividend)			
	51.3 Transferred from capital			
	51.4 Change in surplus as a result of reinsurance	(1,990,455)	(1,990,455)	(7,961,820)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	2,603,794	1,617,998	6,728,613
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(19,595,773)	65,232,335	238,536,165
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,709,136,212	3,555,428,155	3,728,731,985
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME	4,910	6,663	22,759
08.302.				
08.303.				
08.398.	Summary of remaining write-ins for Line 8.3 from overflow page			
08.399.	Totals (Lines 08.301 through 08.303 plus 08.398) (Line 8.3 above)	4,910	6,663	22,759
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	9,434,375	20,669,544	53,368,858
2702.	INTEREST ON SURPLUS NOTES	1,020,000	1,020,000	4,080,000
2703.	INTEREST EXPENSE - HANNOVER	898,632		1,280,131
2798.	Summary of remaining write-ins for Line 27 from overflow page		744,145	(387,574)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	11,353,007	22,433,689	58,341,415
5301.	STOCK-BASED COMPENSATION	2,588,378	1,596,927	6,704,857
5302.	ACQUISITION OF PARENT COMPANY COMMON STOCK	15,416	21,071	23,756
5303.				
5398.	Summary of remaining write-ins for Line 53 from overflow page			
5399.	Totals (Lines 5301 through 5303 plus 5398)(Line 53 above)	2,603,794	1,617,998	6,728,613

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,231,991,541	547,914,750	2,233,077,458
2.	Net investment income	797,489,915	868,580,685	3,143,738,582
3.	Miscellaneous income	5,035,682	6,251,106	22,031,653
4.	Total (Lines 1 to 3)	3,034,517,138	1,422,746,541	5,398,847,693
5.	Benefit and loss related payments	1,006,659,006	867,980,263	3,477,468,050
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	175,156,192	116,893,584	360,581,481
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)			(13,619,040)
10.	Total (Lines 5 through 9)	1,181,815,198	984,873,847	3,824,430,491
11.	Net cash from operations (Line 4 minus Line 10)	1,852,701,940	437,872,694	1,574,417,202
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	1,346,729,385	2,264,694,144	9,382,870,761
	12.2 Stocks	9,183,913	300,236,332	300,385,570
	12.3 Mortgage loans	105,083,703	98,266,892	427,853,817
	12.4 Real estate			
	12.5 Other invested assets	15,056,251	3,768,007	156,362,885
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments		(229,958)	(327,376)
	12.7 Miscellaneous proceeds			
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	1,476,053,252	2,666,735,417	10,267,145,657
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	1,027,710,347	1,086,486,185	3,468,612,477
	13.2 Stocks	352,486,722	300,198,000	338,904,000
	13.3 Mortgage loans	234,036,009	337,585,858	1,007,073,161
	13.4 Real estate			
	13.5 Other invested assets	75,132,075	58,713,662	253,133,007
	13.6 Miscellaneous applications	151,500,740	171,120,707	686,223,636
	13.7 Total investments acquired (Lines 13.1 to 13.6)	1,840,865,893	1,954,104,412	5,753,946,281
14.	Net increase (or decrease) in contract loans and premium notes	(12,241)	26,820	84,076
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(364,800,400)	712,604,185	4,513,115,300
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			200,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(7,552,541)	(8,902,999)	(22,068,710)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	1,108,171,970	(1,009,448,156)	(398,721,817)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	1,100,619,429	(1,018,351,155)	(220,790,527)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	2,588,520,969	132,125,724	5,866,741,975
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	7,303,789,741	1,437,047,766	1,437,047,766
	19.2 End of period (Line 18 plus Line 19.1)	9,892,310,710	1,569,173,490	7,303,789,741

Note: Supplemental disclosures of cash flow information for non-cash transactions:

20.0001. Credit tenant loans moved from Sch D to Sch B			67,167,517
20.0002. Mortgage refinances	5,666,543	21,476,990	52,443,410
20.0003. Stock based compensation	2,603,794	1,617,998	6,728,614
20.0004. Unrealized valuation increase (decrease) of Short Term Cash Equivalents		69,000	69,000

EXHIBIT 1

DIRECT PREMIUMS AND DEPOSIT-TYPE CONTRACTS

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
1.	Industrial life			
2.	Ordinary life insurance	671,031	805,030	2,864,334
3.	Ordinary individual annuities	1,317,086,641	592,368,222	2,420,595,820
4.	Credit life (group and individual)			
5.	Group life insurance			
6.	Group annuities			
7.	A & H - group			
8.	A & H - credit (group and individual)			
9.	A & H - other			
10.	Aggregate of all other lines of business			
11.	Subtotal (Lines 1 through 10)	1,317,757,672	593,173,252	2,423,460,154
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	1,317,757,672	593,173,252	2,423,460,154
14.	Deposit-type contracts	3,097,084	1,538,083	8,701,466
15.	Total (Lines 13 and 14)	1,320,854,756	594,711,335	2,432,161,619
	DETAILS OF WRITE-INS			
1001.				
1002.				
1003.				
1098.	Summary of remaining write-ins for Line 10 from overflow page			
1099.	Totals (Lines 1001 through 1003 plus 1098)(Line 10 above)			

NOTES TO FINANCIAL STATEMENTS

1 - SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES:

A. Accounting Practices

The financial statements of the Company are presented on the basis of accounting practices prescribed or permitted by the Iowa Department of Commerce, Insurance Division (the "Insurance Division").

The Insurance Division recognizes only statutory accounting practices prescribed or permitted by the State of Iowa for determining and reporting the financial condition and results of operations of an insurance company and for determining its solvency under Iowa Insurance Law. The National Association of Insurance Commissioners' ("NAIC") *Accounting Practices and Procedures Manual* ("NAIC SAP") has been adopted as a component of prescribed or permitted practices by the Insurance Division. The Company differs from NAIC SAP under Iowa Administrative Code 191 - Chapter 97, *Accounting for Certain Derivative Instruments Used to Hedge the Growth in Interest Credited for Indexed Insurance Products and Accounting for the Indexed Insurance Products Reserve* ("IAC 191-97"), a prescribed practice issued by the Insurance Division. Under this prescribed practice, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income and indexed annuity reserves are calculated based on Standard Valuation Law and Guideline 35 assuming the market value of the call options associated with the current index term is zero regardless of the observable market value for such options.

The Company also has a prescribed practice under Iowa Administrative Code 191 - Chapter 43 *"Annuity Mortality Tables For Use In Determining Reserve Liabilities for Annuities"* ("IAC 191-43") which allows the use of the Annuity 2000 Mortality Table for determining the minimum standard of valuation for annuities issued during 2015. The Company began using the 2012 IAR Mortality Table for annuities issued on or after January 1, 2016. NAIC SAP requires the use of the 2012 IAR Mortality Table for determining the minimum standard of valuation for annuities issued on or after January 1, 2015.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the Insurance Division is shown below:

NET INCOME	SSAP #	F/S page	F/S Line #	March 31, 2021	December 31, 2020
Net income, Iowa basis				$ (59,333,426)	$ (34,466,743)
(1) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	334,104	37,891,514
(b) Change in reserves, net	51	4	19	24,450,052	11,322,318
IAC 191-43					
(c) Change in reserves	51	4	19	2,366,182	15,558,047
(2) Net income, NAIC SAP (1-a-b=2)				$ (86,483,764)	$ (99,238,622)
SURPLUS					
Statutory surplus, Iowa basis				$ 3,709,136,212	$ 3,728,731,985
(3) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(991,475,941)	(765,818,622)
(b) Reserves for indexed annuities	51	3, 4	1, 19	326,553,433	302,103,381
(c) Tax impact	101	2	18.2	139,633,727	97,380,201
IAC 191-43					
(d) Reserves for indexed annuities	51	3, 4	1, 19	108,744,647	106,378,465
(e) Tax impact	101	2	18.2	(22,836,376)	(22,339,478)
(4) Statutory surplus, NAIC SAP (3-a-b-c=4)				$ 4,148,516,722	$ 4,011,028,038

B. Use of Estimates in the Preparation of the Financial Statements

No significant changes have occurred in disclosure from December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

C. Accounting Policy

1. No significant changes have occurred in disclosure from December 31, 2020.

2. Investments in bonds rated NAIC 1-5 (including loan-backed securities) are reported at cost adjusted for amortization of premiums or discounts. Bonds with NAIC 6 ratings are reported at the lower of amortized cost or fair value. Amortization is computed using methods which result in a level yield over the life of the security. The Company reviews its prepayment assumptions on mortgage and other asset-backed securities at regular intervals and adjusts amortization rates retrospectively when such assumptions are changed due to experience and/or expected future patterns.

   Realized capital gains and losses are recorded on the trade date and determined on the basis of specific identification and are recorded net of related federal income taxes and amounts transferred to the Interest Maintenance Reserve ("IMR"). Under a formula prescribed by the NAIC, the Company defers, in the IMR, the portion of realized gains and losses on sales of fixed income investments, principally bonds, attributable to changes in the general level of interest rates and amortizes those deferrals over the remaining period to maturity of the security. The Asset Valuation Reserve ("AVR") is established by the Company to provide for anticipated losses in the event of default by issuers of certain invested assets. The AVR is determined using a formula that is intended to establish a reserve to offset potential credit-related investment losses.

   The carrying values of all investments are reviewed on an ongoing basis for credit deterioration. An other than temporary impairment shall be considered to have occurred if it is probable that the reporting entity will be unable to collect all amounts due according to the contractual terms of a debt security in effect at the date of acquisition. If this review indicates a decline in fair value that is other than temporary, the carrying amount of the investment, other than loan-backed and structured securities, is reduced to its fair value and a specific other than temporary impairment is taken. A decline in fair value which is other than temporary includes situations where the Company has made a decision to sell a security prior to its maturity at an amount below its carrying value. Such reductions in carrying values are recognized as realized losses on investments.

3. No significant changes have occurred in disclosure from December 31, 2020.

4. No significant changes have occurred in disclosure from December 31, 2020.

5. No significant changes have occurred in disclosure from December 31, 2020.

6. If the fair value of a loan-backed or structured security is less than its amortized cost at the reporting date, the Company assesses whether the impairment is other than temporary. If the Company intends to sell the loan-backed or structured security, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

   If the Company does not intend to sell the loan-backed or structured security, the Company assesses whether it has the intent and ability to retain the investment in the security for a period of time sufficient to recover the amortized cost. If the Company does not have the intent and ability to retain the investment for the time sufficient to recover the amortized cost, an other than temporary impairment is considered to have occurred and a loss is recognized through earnings in an amount equal to the excess of amortized cost over fair value at the reporting date.

   If the Company does not expect to recover the amortized cost basis of the security, it is unable to assert that it will recover its amortized cost even if it does not intend to sell the security and the entity has the intent and ability hold such security. Therefore, in those situations, an other than temporary impairment is considered to have occurred and a loss is recognized in an amount equal to the excess of amortized cost over the present value of cash flows expected to be collected, discounted at the loan-backed or structured security's effective interest rate.

   Interest income is recognized on an accrual basis. Dividend income is recognized when declared. The Company does not accrue income on bonds in default which are delinquent more than twelve months. Further, income is not accrued when collection is uncertain.

7. No significant changes have occurred in disclosure from December 31, 2020.

8. No significant changes have occurred in disclosure from December 31, 2020.

9. No significant changes have occurred in disclosure from December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

10. No significant changes have occurred in disclosure from December 31, 2020.

11. No significant changes have occurred in disclosure from December 31, 2020.

12. No significant changes have occurred in disclosure from December 31, 2020.

13. No significant changes have occurred in disclosure from December 31, 2020.

D. Going Concern

The Company's management has evaluated its ability to continue as a going concern and does not have substantial doubt the entity will continue as a going concern.

2 - ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS:

No significant changes have occurred in disclosure from December 31, 2020.

3 - BUSINESS COMBINATIONS AND GOODWILL:

No significant changes have occurred in disclosure from December 31, 2020.

4 - DISCONTINUED OPERATIONS:

No significant changes have occurred in disclosure from December 31, 2020.

5 - INVESTMENTS:

A. Mortgage Loans, including Mezzanine Real Estate Loans

No significant changes have occurred in disclosure from December 31, 2020.

B. Debt Restructuring

No significant changes have occurred in disclosure from December 31, 2020.

C. Reverse Mortgages

No significant changes have occurred in disclosure from December 31, 2020.

D. Loan-Backed Securities

1. Prepayment assumptions for loan-backed securities were obtained from third party rating agencies and/or third party loan servicers.

2. For the three months ended March 31, 2021, the Company did not recognize any other than temporary impairments ("OTTI") on its loan-backed securities on the basis of the intent to sell and on the basis of the inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis.

3. The following table lists the loan-backed securities for which the present value of cash flows expected to be collected was less than amortized cost, and as a result, OTTI was recorded during the three months ended March 31, 2021:

CUSIP	Amortized Cost Prior to OTTI	Present Value of Projected Cash Flows	OTTI Recognized in Earnings	Amortized Cost After OTTI	Fair Value	Financial Statement Reporting Period
126379AH9	$ 937,233	$ 867,078	$ 70,155	$ 867,078	$ 983,867	3/31/2021
46629AAK7	2,128,664	2,063,028	65,636	2,063,028	2,002,913	3/31/2021
74162JAB3	5,400,042	5,149,736	250,306	5,149,736	5,561,054	3/31/2021
161631AX4	3,885,545	3,840,546	44,999	3,840,546	3,904,546	3/31/2021
878048AD9	648,313	572,553	75,760	572,553	630,764	3/31/2021
	$12,999,797	$12,492,941	$ 506,856	$12,492,941	$13,083,144	

NOTES TO FINANCIAL STATEMENTS

Total OTTI recognized under SSAP 43R for the three months ended March 31, 2021: $506,856.

4. For loan-backed and structured securities with unrealized losses as of March 31, 2021, the gross unrealized losses and fair value, aggregated by length of time that individual securities have been in a continuous unrealized loss position, are summarized as follows:

a. Aggregate amount of unrealized loss:		
Less than 12 months	$	28,184,920
12 months or longer	$	119,858,087
b. Aggregate related fair value of securities with unrealized losses:		
Less than 12 months	$	1,319,852,824
12 months or longer	$	3,021,080,673

5. The process for evaluating loan-backed securities is based on a number of factors. The primary consideration in the evaluation process is the issuer's ability to meet current and future interest and principal payments as contractually stated at the time of purchase. The review of these securities includes an analysis of the cash flow modeling under various default scenarios considering independent third party benchmarks, the seniority of the specific tranche within the structure of the security, the composition of the collateral and the actual default, loss severity and prepayment experience exhibited. With the input of third party assumptions for default projections, loss severity and prepayment expectations, the Company evaluates the cash flow projections to determine whether the security is performing in accordance with its contractual obligations.

   At March 31, 2021 the Company had no exposure to subprime loan-backed securities. Substantially all of the owned securities are in the highest rated tranche of the pool in which they are structured and are not subordinated to any other tranche.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions

1. Securities Lending - The Company participates in a securities lending program whereby it loans certain securities to approved borrowers. Securities are lent to borrowers, through a lending agent, on an overnight or, with the Company's prior approval, a term basis. Borrowers post cash collateral in an amount equal to or greater than 102% of the security's market value which is invested by the lending agent in money market funds or repurchase agreements meeting investment guidelines approved by it. The Company retains control of all loaned securities and receives all principal and interest payments that would normally be paid to the Company if it did not lend the securities. The fair value of the loaned securities is monitored on a daily basis with additional collateral obtained or refunded as the fair value of the loaned securities fluctuates.

2. The Company has not pledged any of its assets as collateral that are not reclassified and separately reported in the statement of financial position.

3. Collateral Received

   a. The aggregate amount of collateral received as of March 31, 2021 is as follows:

	Fair Value	
Securities Lending		
a. Open	$	60,775
b. 30 days or less		—
c. 31 to 60 days		—
d. 61 to 90 days		—
e. Greater than 90 days		—
f. Sub-Total	$	60,775
g. Securities Received		—
h. Total Collateral Received	$	60,775

   b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged: $60,775.

   c. The Company uses cash collateral received for income generation. At the end of the loan term, the Company will take back its securities, and the counterparty will receive the amount loaned, together with the agreed upon interest.

NOTES TO FINANCIAL STATEMENTS

4. There are no securities lending transactions administered by an affiliated agent.

5. Collateral Reinvestment

   a. The aggregate amount of collateral reinvested as of March 31, 2021 is as follows:

	Amortized Cost	Fair Value
Securities Lending		
a. Open	$ 60,775	$ 60,775
b. 30 days or less	—	—
c. 31 to 60 days	—	—
d. 61 to 90 days	—	—
e. 91 to 120 days	—	—
f. 121 to 180 days	—	—
g. 181 to 365 days	—	—
h. 1 to 2 years	—	—
i. 2 to 3 years	—	—
j. Greater than 3 years	—	—
k. Sub-Total	$ 60,775	$ 60,775
l. Securities received	—	—
m. Total collateral reinvested	$ 60,775	$ 60,775

   b. The maturity dates of the liabilities appropriately match the invested assets in the securities lending program.

6. The Company participates in a securities lending program whereby it loans certain securities to approved borrowers. Securities are lent to borrowers, through a lending agent, on an overnight or, with the Company's prior approval, a term basis. Borrowers post cash collateral in an amount equal to or greater than 102% of the security's market value which is invested by the lending agent in money market funds or repurchase agreements meeting investment guidelines approved by it. The Company retains control of all loaned securities and receives all principal and interest payments that would normally be paid to the Company if it did not lend the securities.

   The Company's securities lending program exposes it to certain counterparty and spread risks. Counterparty risk is mitigated by over-collateralization requirements, daily mark to market, and indemnification by the lending agent for shortfalls in collateral in event of borrower default. The lending agent monitors spread risk to ensure that the interest rate paid by us to borrowers does not exceed the rate of return on cash collateral investments. The Company regularly monitors the overall securities lending program, including the lending agent, borrowers, and the appropriateness of cash collateral investments.

7. The Company does not have any collateral for transactions that extend beyond one year from March 31, 2021.

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any repurchase agreements accounted for as secured borrowing as of March 31, 2021.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not have any reverse repurchase agreements transactions accounted for as secured borrowing as of March 31, 2021.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any repurchase agreements transactions accounted for as a sale as of March 31, 2021.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not have any reverse repurchase agreements transactions accounted for as a sale as of March 31, 2021.

NOTES TO FINANCIAL STATEMENTS

J. Real Estate

No significant changes have occurred in disclosure from December 31, 2020.

K. Low Income Housing Credits

No significant changes have occurred in disclosure from December 31, 2020.

L. Restricted Assets

1. Restricted Assets (including pledged)

		Gross Restricted				
		Current Year				
		1	2	3	4	5
	Restricted Asset Category	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	60,775	—	—	—	60,775
c.	Subject to repurchase agreements	—	—	—	—	—
d.	Subject to reverse repurchase agreement	—	—	—	—	—
e.	Subject to dollar repurchase agreements	—	—	—	—	—
f.	Subject to dollar reverse repurchase agreements	—	—	—	—	—
g.	Placed under option contracts	—	—	—	—	—
h.	Letter stock or securities restricted as to sale	—	—	—	—	—
i.	FHLB capital stock	—	—	—	—	—
j.	On deposit with states	2,466,718	—	—	—	2,466,718
k.	On deposit with other regulatory bodies	—	—	—	—	—
l.	Pledged collateral to FHLB	—	—	—	—	—
m.	Pledged as collateral not captured in other categories	—	—	—	—	—
n.	Other restricted assets	3,945,937,451	—	—	—	3,945,937,451
o.	Total Restricted Assets	$ 3,948,464,944	$ —	$ —	$ —	$ 3,948,464,944

NOTES TO FINANCIAL STATEMENTS

	Restricted Asset Category	Gross Restricted			Percentage	
		6	7	9	10	11
		Total From Prior Year	Increase / (Decrease) (5-6)	Total Admitted Restricted	Gross Restricted to Total Assets	Admitted Restricted to Total Admitted
a.	Subject to contractual obligation for which liability is not shown	—	—	—	— %	— %
b.	Collateral held under security lending agreements	61,600	(825)	60,775	— %	— %
c.	Subject to repurchase agreements	—	—	—	— %	— %
d.	Subject to reverse repurchase agreement	—	—	—	— %	— %
e.	Subject to dollar repurchase agreements	—	—	—	— %	— %
f.	Subject to dollar reverse repurchase agreements	—	—	—	— %	— %
g.	Placed under option contracts	—	—	—	— %	— %
h.	Letter stock or securities restricted as to sale	—	—	—	— %	— %
i.	FHLB capital stock	—	—	—	— %	— %
j.	On deposit with states	2,469,322	(2,604)	2,466,718	— %	— %
k.	On deposit with other regulatory bodies	—	—	—	— %	— %
l.	Pledged collateral to FHLB	—	—	—	— %	— %
m.	Pledged as collateral not captured in other categories	—	—	—	— %	— %
n.	Other restricted assets	4,017,197,741	(71,260,290)	3,945,937,451	6.8 %	6.8 %
o.	Total Restricted Assets	4,019,728,663	(71,263,719)	3,948,464,944	6.8 %	6.8 %

2. No significant changes have occurred in disclosure from December 31, 2020.

3. Detail of Other Restricted Assets (Contracts that Share Similar Characteristics, such as Reinsurance and Derivatives, are Reported in the Aggregate)

	Gross Restricted				
	Current Year				
	1	2	3	4	5
	Total General Account (G/A)	G/A Supporting S/A Activity (a)	Total Separate Account (S/A) Restricted Assets	S/A Assets Supporting G/A Activity (b)	Total (1 plus 3)
Funds withheld assets	825,308,559	—	—	—	825,308,559
Mod-co assets	3,120,628,892	—	—	—	3,120,628,892
Total	$ 3,945,937,451	$ —	$ —	$ —	$ 3,945,937,451

	Gross Restricted			Percentage	
	6	7	8	9	10
	Total From Prior Year	Increase / (Decrease) (5-6)	Total Current Year Admitted Restricted	Gross (Admitted & Nonadmitted) Restricted to Total Assets	Admitted Restricted to Total Admitted Assets
Funds withheld assets	$ 842,677,791	$ (17,369,232)	$ 825,308,559	1.4 %	1.4 %
Mod-co assets	$ 3,174,519,950	$ (53,891,058)	$ 3,120,628,892	5.4 %	5.4 %
Total	$ 4,017,197,741	$ (71,260,290)	$ 3,945,937,451	6.8 %	6.8 %

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of March 31, 2021.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of March 31, 2021.

NOTES TO FINANCIAL STATEMENTS

O. 5GI Securities

No significant changes have occurred in disclosure from December 31, 2020.

P. Short Sales

The Company did not have unsettled and settled short sale transactions outstanding as of March 31, 2021.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPS	70	—
(2) Aggregate Amount of Investment Income	$ 13,920,380	$ —

R. Reporting Entity's Share of Cash Pool by Asset type

Asset Type	Percent Share
(1) Cash	(0.5)%
(2) Cash Equivalents	100.3 %
(3) Short-Term Investments	0.2 %
(4) Total	100.0 %

6 - JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES:

No significant changes have occurred in disclosure from December 31, 2020.

7 - INVESTMENT INCOME:

No significant changes have occurred in disclosure from December 31, 2020.

8 - DERIVATIVE INSTRUMENTS:

The Company uses call options to pay the benefit provided for in the Company's indexed annuity insurance products. The financial characteristics of the call options purchased by the Company generally provide for the Company to be paid the average one-year appreciation of various published indices. The term of the call options is generally one year. The Company pays cash to the counterparty based upon an agreed to price at the outset of the contract. The counterparty usually pays a single payment at each due date.

The Company is exposed to risk of loss in the event of nonperformance by the counterparties and, accordingly, the Company purchases its option contracts from multiple counterparties and evaluates the creditworthiness of all counterparties prior to purchase of the contracts. All options had been purchased from nationally recognized investment banking institutions (See Note 16 of our annual statement for more information).

In accordance with IAC 191-97, call option derivative instruments that hedge the growth in interest credited on index products are accounted for at amortized cost with the corresponding amortization recorded as a decrease to net investment income.

For the three months ended March 31, 2021, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	3/31/2021
Proceeds received upon expiration	$ 343,681,158
Amortization	(167,357,597)
	176,323,561
Less ceded options	29,662,635
	$ 146,660,926

9 - INCOME TAXES:

A.-B.No significant changes have occurred in disclosure from December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components:

1. Current Income Tax

		3/31/2021	12/31/2020	Change
(a)	Federal	$ 18,820,310	$ (23,312,950)	$ 42,133,260
(b)	Foreign	—	—	—
(c)	Subtotal	18,820,310	(23,312,950)	42,133,260
(d)	Tax benefit on realized capital losses	(3,023,693)	(15,904,130)	12,880,437
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	—	—	—
(g)	Federal & Foreign income tax incurred	$ 15,796,617	$ (39,217,080)	$ 55,013,697

2.-4. No significant changes have occurred in disclosure from December 31, 2020.

D. Analysis of Actual Income Tax Expense

As of March 31, 2021, the income tax expense and change in deferred taxes differs from the amount obtained by applying the federal statutory rate of 21% to pretax net income for the following reasons:

	Amounts	Effective Tax Rate (%)
Provisions computed at statutory rate	$ (9,155,422)	21.00 %
Tax exempt income deducted	(469,264)	1.08 %
Dividends received deduction	(3,979)	0.01 %
Nondeductible Expenses	388,191	(0.89)%
IMR	329,748	(0.76)%
Nonadmitted Assets	(168,532)	0.39 %
Stock compensation	103,312	(0.24)%
Change in surplus as a result of reinsurance	(417,995)	0.96 %
Company owned life insurance	(1,131,861)	2.60 %
Income inclusion of disregarded subsidiary	(1,464)	— %
Other	(96,087)	0.22 %
Total	$ (10,623,353)	24.37 %
Federal income tax incurred	$ 15,796,617	
Change in net deferred income taxes	(26,419,970)	
Total statutory income tax	$ (10,623,353)	24.37 %

E. Operating Loss and Tax Credit Carryforwards and Protective Tax Deposits

1. The Company had no net operating loss carryforwards as of March 31, 2021.

2. No significant changes have occurred in disclosure from December 31, 2020.

F. Consolidated Federal Income Tax Return

No significant changes have occurred in disclosure from December 31, 2020.

G. Federal or Foreign Federal Income Tax Loss Contingencies

No significant changes have occurred in disclosure from December 31, 2020.

H. Repatriation Transition Tax (RTT)

No significant changes have occurred in disclosure from December 31, 2020.

I. Alternative Minimum Tax (AMT) Credit

No significant changes have occurred in disclosure from December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

10 - INFORMATION CONCERNING PARENT, SUBSIDIARIES, AFFILIATES AND OTHER RELATED PARTIES:

On January 5, 2021 American Equity Investment Life Holding Company established a new, wholly owned LLC for the purpose of providing investment advice and making investment decisions.

11 - DEBT:

A. No significant changes have occurred in disclosure from December 31, 2020.

B. The Company does not have any FHLB agreements for the three months ended March 31, 2021.

12 - RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYEMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT BENEFIT PLANS:

A. The Company does not participate in a defined benefit plan.

B-I. No significant changes have occurred in disclosure from December 31, 2020.

13 - CAPITAL AND SURPLUS, SHAREHOLDERS' DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS:

A.-I. No significant changes have occurred in disclosure from December 31, 2020.

J. Unassigned surplus was increased by $40,336,580 due to changes in unrealized gains and losses net of tax.

K.-M. No significant changes have occurred in disclosure from December 31, 2020.

14 - CONTINGENCIES:

A.-E. No significant changes have occurred in disclosure from December 31, 2020.

F. All Other Contingencies

The Company is occasionally involved in litigation, both as a defendant and as a plaintiff. In addition, state regulatory bodies, such as state insurance departments, the Securities and Exchange Commission, the Department of Labor, and other regulatory bodies regularly make inquiries and conduct examinations or investigations concerning our compliance with, among other things, insurance laws, securities laws, and the Employee Retirement Income Security Act of 1974, as amended.

In accordance with applicable accounting guidelines, the Company establishes an accrued liability for litigation and regulatory matters when those matters present loss contingencies that are both probable and estimable. As a litigation or regulatory matter is developing the Company, in conjunction with outside counsel, evaluates on an ongoing basis whether the matter presents a loss contingency that meets conditions indicating the need for accrual and/or disclosure, and if not the matter will continue to be monitored for further developments. If and when the loss contingency related to litigation or regulatory matters is deemed to be both probable and estimable, the Company will establish an accrued liability with respect to that matter and will continue to monitor the matter for further developments that may affect the amount of the accrued liability.

There can be no assurance that any pending or future litigation will not have a material adverse effect on its business, financial condition, or results of operations.

15 - LEASES:

No significant changes have occurred in disclosure from December 31, 2020.

NOTES TO FINANCIAL STATEMENTS

16 - INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK:

1. The table below summarizes the face amount of the Company's financial instruments with off-balance sheet risk as of the period indicated:

	Assets		Liabilities	
	3/31/2021	12/31/2020	3/31/2021	12/31/2020
Swaps	$ —		$ —	$ —
Futures	—		—	—
Options	326,470,542	342,327,399	—	—
Total	$ 326,470,542	$ 342,327,399	$ —	$ —

2.-3. No significant changes have occurred in disclosure from December 31, 2020.

4. As of March 31, 2021, the Company held $1,512,452,076 of cash and cash equivalents received from counterparties for derivative collateral, which is included in other liabilities in the financial statements.

17 - SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENTS OF LIABILITIES:

A. No significant changes have occurred in disclosure from December 31, 2020.

B. Please refer to Note 5E for information surrounding repurchase agreement transactions.

C. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the three months ended March 31, 2021, the Company did not have any transactions qualifying as wash sales.

18 - GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS:

No significant changes have occurred in disclosure from December 31, 2020.

19 - DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS:

No significant changes have occurred in disclosure from December 31, 2020.

20 - FAIR VALUE MEASUREMENTS:

A.-C.

The Company's financial assets measured at fair value on the reporting date of March 31, 2021 are as follows:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds - Industrial & Miscellaneous	$ —	$ 2,147,686	$ —	$ 2,147,686
Bonds - Other ABS	—	232,384	—	232,384
Common Stock - unaffiliated	350,000,000	1,597,853	—	351,597,853
Preferred stock	4,371,569	—	—	4,371,569
Other invested assets	—	14,439,462	—	14,439,462
Total assets at fair value	$ 354,371,569	$ 18,417,385	$ —	$ 372,788,954

There were no financial liabilities measured at fair value at the reporting date of March 31, 2021.

Transfers of securities among the level occur at time and depend on the type of inputs used to determine fair value of each security. There were no transfers between levels during the three months ended March 31, 2021.

NOTES TO FINANCIAL STATEMENTS

The following table represents the fair values and admitted values of all admitted assets and liabilities that are financial instruments excluding those accounted for under the equity method (subsidiaries and joint ventures). The fair values are also categorized into the three level fair value hierarchy.

Type of Financial Instrument	Fair Value	Admitted Value	Level 1	Level 2	Level 3	Not Practicable (Carrying Value)	NAV
Assets:							
Bonds	$46,651,713,033	$42,979,510,649	$ 29,060,500	$46,622,652,533	$ —	$ —	$ —
Preferred stock	17,181,289	16,259,912	13,624,182	3,557,107	—	—	—
Common stock - unaffiliated	351,597,853	351,597,853	350,000,000	1,597,853	—	—	—
Mortgage loans on real-estate	4,697,656,822	4,624,809,436	—	—	4,697,656,822	—	—
Derivatives instruments	1,409,044,874	326,470,542	—	1,409,044,874	—	—	—
Policy loans	817,118	817,118	—	—	—	817,118	—
Other invested assets	1,111,268,123	1,067,656,843	—	347,860,103	763,408,020	—	—
Cash and cash equivalents	9,874,856,170	9,874,944,187	9,874,856,170	—	—	—	—
Short-term investments	17,366,523	17,366,523	587,136	16,779,387	—	—	—
Securities lending reinvested	60,775	60,775	60,775	—	—	—	—
Liabilities:							
Policy benefit reserves	$48,445,654,010	$53,105,185,024	$ —	$ —	$48,445,654,010	$ —	$ —

D. The Company has not attempted to determine the fair values associated with policy loans as the Company believes any differences between carrying values and fair values are immaterial to the Company's financial position and, accordingly, the cost to provide such disclosure does not justify the benefit to be derived. As a result, the Company also has not determined an effective interest rate or maturity date.

Type or Class of Financial Instrument	Carrying Value	Effective Interest Rate	Maturity Date
Policy loans	817,118	NA	NA

E. The Company does not have any assets measured using the NAV practical expedient as of March 31, 2021 .

21 - OTHER ITEMS:

No significant changes have occurred in disclosure from December 31, 2020.

22 - EVENTS SUBSEQUENT:

Subsequent events have been considered through May 13, 2021 for the statutory statement issued on May 13, 2021.

23 - REINSURANCE:

Effective January 1, 2020, the Company entered into a coinsurance agreement with Eagle Life in which the Company is assuming 100% of the risk associated with certain fixed index annuities. On January 1, 2021, this agreement was amended to include 100% of certain of Eagle Life's single premium deferred annuity (SPDA) business for policies issued on or after January 1, 2021 and all policies in-force on December 31, 2020. This coinsurance agreement as of and for the period ended March 31, 2021 is summarized as follows:

Income Statement	March 31, 2021
Annuity Considerations	$ 1,827,258,743
Commission and Expense Allowance	53,610,924
Benefits and Surrenders Ceded	2,144,175
Balance Sheet	
Reserve	$ 1,796,808,194

NOTES TO FINANCIAL STATEMENTS

24 - RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION:

A-D. No significant changes have occurred in disclosure from December 31, 2020.

E. The Company did not have any risk-sharing provisions of the Affordable Care Act for the three months ended March 31, 2021.

25 - CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES:

The Company did not have any changes in incurred losses attributable to insured events of prior years as of March 31, 2021.

26 - INTERCOMPANY POOLING ARRANGEMENTS:

No significant changes have occurred in disclosure from December 31, 2020.

27 - STRUCTURED SETTLEMENTS:

No significant changes have occurred in disclosure from December 31, 2020.

28 - HEALTH CARE RECEIVABLES:

No significant changes have occurred in disclosure from December 31, 2020.

29 - PARTICIPATING POLICIES:

No significant changes have occurred in disclosure from December 31, 2020.

30 - PREMIUM DEFICIENCY RESERVES:

No significant changes have occurred in disclosure from December 31, 2020.

31 - RESERVES FOR LIFE CONTRACTS AND ANNUITY CONTRACTS:

No significant changes have occurred in disclosure from December 31, 2020.

32 - ANALYSIS OF ANNUITY ACTUARIAL RESERVES AND DEPOSIT TYPE LIABILITIES BY WITHDRAWAL CHARACTERISTICS:

A. INDIVIDUAL ANNUITIES:

	General Account	Separate Account with Guarantees	Separate Account Non-guarantee	Total	% of Total
1. Subject to discretionary withdrawal					
a. With fair value adjustment	$ 12,339,196,506	$ —	$ —	$ 12,339,196,506	22.0 %
b. At book value less current surrender charge of 5% or more	31,075,305,445	—	—	31,075,305,445	55.5 %
c. At fair value	—	—	—	—	— %
d. Total with adjustment or at market value (total of a-c)	43,414,501,951	—	—	43,414,501,951	77.5 %
e. At book value without adjustment (minimal charge or no adjustment)	12,291,698,213	—	—	12,291,698,213	21.9 %
2. Not subject to discretionary withdrawal	327,708,564	—	—	327,708,564	0.6 %
3. Total (gross)	56,033,908,728	—	—	56,033,908,728	100.0 %
4. Reinsurance ceded	2,823,309,486	—	—	2,823,309,486	
5. Total (net)	$ 53,210,599,242	$ —	$ —	$ 53,210,599,242	
6. Amount included in (1)b above that will move to (1)e for the first time within the year after the statement date	$ 5,210,563,985	$ —	$ —	$ 5,210,563,985	

NOTES TO FINANCIAL STATEMENTS

B. GROUP ANNUITIES:

The Company did not have any group annuities as of March 31, 2021.

C. DEPOSIT-TYPE CONTRACTS (NO LIFE CONTINGENCIES):

	General Account	Separate Account with Guarantees	Separate Account Non-guarantee	Total	% of Total
1. Subject to discretionary withdrawal					
a. With fair value adjustment	$ —	$ —	$ —	$ —	— %
b. At book value less current surrender charge of 5% or more	—	—	—	—	— %
c. At fair value	—	—	—	—	— %
d. Total with adjustment or at market value (total of a-c)	—	—	—	—	— %
e. At book value without adjustment (minimal charge or no adjustment)	—	—	—	—	— %
2. Not subject to discretionary withdrawal	223,975,348	—	—	223,975,348	100.0 %
3. Total (gross)	223,975,348	—	—	223,975,348	100.0 %
4. Reinsurance ceded	4,342,971	—	—	4,342,971	
5. Total (net)	$ 219,632,377	$ —	$ —	$ 219,632,377	
6. Amount included in (1)b above that will move to (1)e for the first time within the year after the statement date	$ —	$ —	$ —	$ —	

D.

Life, Accident and Health Annual Statement:	Amount
(1) Exhibit 5 - Annuities Section, Total (net)	53,071,814,680
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	138,784,562
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	219,632,377
(4) Subtotal	53,430,231,619
Separate Accounts Annual Statement:	
(5) Exhibit 3, Line 299999, Column 2	—
(6) Exhibit 3, Line 399999, Column 2	—
(7) Policyholder dividend and coupon accumulations	—
(8) Policyholder premiums	—
(9) Guaranteed interest contracts	—
(10) Other contract deposit funds	—
(11) Subtotal	—
(12) Combined Total	$ 53,430,231,619

NOTES TO FINANCIAL STATEMENTS

33 - ANALYSIS OF LIFE ACTUARIAL RESERVES BY WITHDRAWAL CHARACTERISTICS:

		Account Value	Cash Value	Reserve
A.	General Account			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term policies with Cash Value	$ —	$ —	$ —
	b. Universal Life	2,075,876	2,065,385	2,070,630
	c. Universal Life with Secondary Guarantees	—	—	—
	d. Indexed Universal Life	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	—	—	—
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value Life Insurance	—	20,961,014	22,989,779
	h. Variable Life	—	—	—
	i. Variable Universal Life	—	—	—
	j. Miscellaneous Reserves	—	762,931	836,773
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	42,892
	b. Accidental Death Benefits	XXX	XXX	326
	c. Disability - Active Lives	XXX	XXX	518
	d. Disability - Disabled Lives	XXX	XXX	83,327
	e. Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	2,075,876	23,789,330	26,024,245
(4)	Reinsurance Ceded	—	579,729	692,626
(5)	Total (net) (3) - (4)	$ 2,075,876	$ 23,209,601	$ 25,331,619

		Account Value	Cash Value	Reserve
B.	Separate Account with Guarantees			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term policies with Cash Value	$ —	$ —	$ —
	b. Universal Life	—	—	—
	c. Universal Life with Secondary Guarantees	—	—	—
	d. Indexed Universal Life	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	—	—	—
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value Life Insurance	—	—	—
	h. Variable Life	—	—	—
	i. Variable Universal Life	—	—	—
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	—
	b. Accidental Death Benefits	XXX	XXX	—
	c. Disability - Active Lives	XXX	XXX	—
	d. Disability - Disabled Lives	XXX	XXX	—
	e. Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance Ceded	—	—	—
(5)	Total (net) (3) - (4)	$ —	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

		Account Value	Cash Value	Reserve
C.	Separate Account Nonguaranteed			
(1)	Subject to discretionary withdrawal, surrender values, or policy loans:			
	a. Term policies with Cash Value	$ —	$ —	$ —
	b. Universal Life	—	—	—
	c. Universal Life with Secondary Guarantees	—	—	—
	d. Indexed Universal Life	—	—	—
	e. Indexed Universal Life with Secondary Guarantees	—	—	—
	f. Indexed Life	—	—	—
	g. Other Permanent Cash Value Life Insurance	—	—	—
	h. Variable Life	—	—	—
	i. Variable Universal Life	—	—	—
	j. Miscellaneous Reserves	—	—	—
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	—
	b. Accidental Death Benefits	XXX	XXX	—
	c. Disability - Active Lives	XXX	XXX	—
	d. Disability - Disabled Lives	XXX	XXX	—
	e. Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	—	—	—
(4)	Reinsurance Ceded	—	—	—
(5)	Total (net) (3) - (4)	$ —	$ —	$ —

D.

	Life & Accident & Health Annual Statement:	
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 24,411,001
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	—
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	518
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	83,327
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	836,773
(6)	Subtotal	25,331,619
	Separate Accounts Annual Statement:	
(7)	Exhibit 3, Line 0199999, Column 2	—
(8)	Exhibit 3, Line 0499999, Column 2	—
(9)	Exhibit 3, Line 0599999, Column 2	—
(10)	Subtotal (Lines (7) through (9))	—
(11)	Combined Total ((6) and (10))	$ 25,331,619

34 - PREMIUMS AND ANNUITY CONSIDERATIONS DEFERRED AND UNCOLLECTED:

No significant changes have occurred in disclosure from December 31, 2020.

35 - SEPARATE ACCOUNTS:

No significant changes have occurred in disclosure from December 31, 2020.

36 - LOSS/CLAIM ADJUSTMENT EXPENSES:

No significant changes have occurred in disclosure from December 31, 2020.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? ..... Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? ..... Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? ..... Yes [ ] No [X]

2.2 If yes, date of change: .....

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? ..... Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? ..... Yes [X] No [ ]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.
American Equity Investment Life Holding Company established a new company for the purpose of providing investment services and advice.

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [X] No [ ]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. 0001039828

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? ..... Yes [ ] No [X]
If yes, complete and file the merger history data file with the NAIC.

4.2 If yes, provide the name of the entity, NAIC Company Code, and state of domicile (use two letter state abbreviation) for any entity that has ceased to exist as a result of the merger or consolidation.

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? ..... Yes [ ] No [X] N/A [ ]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2018

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2018

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 06/25/2020

6.4 By what department or departments?
DEPARTMENT OF COMMERCE, DIVISION OF INSURANCE, STATE OF IOWA

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? ..... Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? ..... Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? ..... Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? ..... Yes [ ] No [X]

8.2 If response to 8.1 is yes, please identify the name of the bank holding company.

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? ..... Yes [ ] No [X]

8.4 If response to 8.3 is yes, please provide below the names and location (city and state of the main office) of any affiliates regulated by a federal regulatory services agency [i.e. the Federal Reserve Board (FRB), the Office of the Comptroller of the Currency (OCC), the Federal Deposit Insurance Corporation (FDIC) and the Securities Exchange Commission (SEC)] and identify the affiliate's primary federal regulator.

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? ..... Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? ..... Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? ..... Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? ..... Yes [X] No [ ]

10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: ..... $ 415,892

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) ..... Yes [ ] No [X]

11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: ..... $

13. Amount of real estate and mortgages held in short-term investments: ..... $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? ..... Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 288,546,907	$ 320,519,915
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 494,885	$ 487,916
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 289,041,792	$ 321,007,830
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? ..... Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? ..... Yes [X] No [ ] N/A [ ]
If no, attach a description with this statement.

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. ..... $ 60,775

16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 ..... $ 60,775

16.3 Total payable for securities lending reported on the liability page. ..... $ 60,775

GENERAL INTERROGATORIES

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? ..... Yes [X] No [ ]

17.1 For all agreements that comply with the requirements of the NAIC Financial Condition Examiners Handbook, complete the following:

1 Name of Custodian(s)	2 Custodian Address
STATE STREET BANK & TRUST	225 LIBERTY STREET, 2 WORLD FINANCIAL CENTER, NEW YORK, NY 10281

17.2 For all agreements that do not comply with the requirements of the NAIC Financial Condition Examiners Handbook, provide the name, location and a complete explanation:

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? ..... Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

17.5 Investment management – Identify all investment advisors, investment managers, broker/dealers, including individuals that have the authority to make investment decisions on behalf of the reporting entity. For assets that are managed internally by employees of the reporting entity, note as such. ["…that have access to the investment accounts"; "…handle securities"]

1 Name of Firm or Individual	2 Affiliation
AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	A
ARES CAPITAL MANAGEMENT III LLC	U
BARINGS LLC	U
BLACKROCK	U
CONTERRA	U
METLIFE INVESTMENT MANAGEMENT, LLC	U
PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	U
VOYA INVESTMENT MANAGEMENT CO. LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's invested assets? ..... Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	549300RK5RZQ740FPL83	SEC	DS
168076	ARES CAPITAL MANAGEMENT III LLC	549300N5FJT73X2E7715	SEC #801-78341	NO
106006	BARINGS LLC	ANDKRHQKPRRG4Q2KLR05	SEC #801-241	NO
	BLACKROCK	549300LRIF3NWCU26A80	SEC #001-33099	NO
	CONTERRA			NO
142463	METLIFE INVESTMENT MANAGEMENT, LLC	EAU072Q8FCR1S0XGYJ21	SEC #801-67314	NO
171026	PRETIUM MORTGAGE CREDIT MANAGEMENT, LLC	549300E8PSWPQKEDX975	SEC #801-79924	NO
106494	VOYA INVESTMENT MANAGEMENT CO. LLC	L1XJE5NM4QE6WXSI2J24	SEC #801-9046	NO

18.1 Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? ..... Yes [X] No [ ]

18.2 If no, list exceptions:

19. By self-designating 5GI securities, the reporting entity is certifying the following elements for each self-designated 5GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist or an NAIC CRP credit rating for an FE or PL security is not available.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

    Has the reporting entity self-designated 5GI securities? ..... Yes [ ] No [X]

20. By self-designating PLGI securities, the reporting entity is certifying the following elements of each self-designated PLGI security:
    a. The security was purchased prior to January 1, 2018.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The NAIC Designation was derived from the credit rating assigned by an NAIC CRP in its legal capacity as a NRSRO which is shown on a current private letter rating held by the insurer and available for examination by state insurance regulators.
    d. The reporting entity is not permitted to share this credit rating of the PL security with the SVO.

    Has the reporting entity self-designated PLGI securities? ..... Yes [ ] No [X]

21. By assigning FE to a Schedule BA non-registered private fund, the reporting entity is certifying the following elements of each self-designated FE fund:
    a. The shares were purchased prior to January 1, 2019.
    b. The reporting entity is holding capital commensurate with the NAIC Designation reported for the security.
    c. The security had a public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO prior to January 1, 2019.
    d. The fund only or predominantly holds bonds in its portfolio.
    e. The current reported NAIC Designation was derived from the public credit rating(s) with annual surveillance assigned by an NAIC CRP in its legal capacity as an NRSRO.
    f. The public credit rating(s) with annual surveillance assigned by an NAIC CRP has not lapsed.

    Has the reporting entity assigned FE to Schedule BA non-registered private funds that complied with the above criteria? ..... Yes [ ] No [X]

GENERAL INTERROGATORIES

PART 2 - LIFE AND ACCIDENT AND HEALTH COMPANIES/FRATERNAL BENEFIT SOCIETIES

Life and Accident Health Companies/Fraternal Benefit Societies:

1. Report the statement value of mortgage loans at the end of this reporting period for the following categories:

		1 Amount
1.1	Long-Term Mortgages In Good Standing	
1.11	Farm Mortgages	$ 236,172,915
1.12	Residential Mortgages	$ 415,610,152
1.13	Commercial Mortgages	$ 3,966,665,002
1.14	Total Mortgages in Good Standing	$ 4,618,448,069
1.2	Long-Term Mortgages In Good Standing with Restructured Terms	
1.21	Total Mortgages in Good Standing with Restructured Terms	$ 6,361,367
1.3	Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months	
1.31	Farm Mortgages	$
1.32	Residential Mortgages	$
1.33	Commercial Mortgages	$
1.34	Total Mortgages with Interest Overdue more than Three Months	$
1.4	Long-Term Mortgage Loans in Process of Foreclosure	
1.41	Farm Mortgages	$
1.42	Residential Mortgages	$
1.43	Commercial Mortgages	$
1.44	Total Mortgages in Process of Foreclosure	$
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$ 4,624,809,436
1.6	Long-Term Mortgages Foreclosed, Properties Transferred to Real Estate in Current Quarter	
1.61	Farm Mortgages	$
1.62	Residential Mortgages	$
1.63	Commercial Mortgages	$
1.64	Total Mortgages Foreclosed and Transferred to Real Estate	$

2. Operating Percentages:

2.1	A&H loss percent	%
2.2	A&H cost containment percent	%
2.3	A&H expense percent excluding cost containment expenses	%

3.1	Do you act as a custodian for health savings accounts?	Yes [ ] No [X]
3.2	If yes, please provide the amount of custodial funds held as of the reporting date	$
3.3	Do you act as an administrator for health savings accounts?	Yes [ ] No [X]
3.4	If yes, please provide the balance of the funds administered as of the reporting date	$
4.	Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states?	Yes [X] No [ ]
4.1	If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity?	Yes [ ] No [ ]

Fraternal Benefit Societies Only:

5.1	In all cases where the reporting entity has assumed accident and health risks from another company, provisions should be made in this statement on account of such reinsurances for reserve equal to that which the original company would have been required to establish had it retained the risks. Has this been done?	Yes [ ] No [ ] N/A [ ]
5.2	If no, explain:	
6.1	Does the reporting entity have outstanding assessments in the form of liens against policy benefits that have increased surplus?	Yes [ ] No [ ]
6.2	If yes, what is the date(s) of the original lien and the total outstanding balance of liens that remain in surplus?	

Date	Outstanding Lien Amount

SCHEDULE S - CEDED REINSURANCE

Showing All New Reinsurance Treaties - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Effective Date	4 Name of Reinsurer	5 Domiciliary Jurisdiction	6 Type of Reinsurance Ceded	7 Type of Business Ceded	8 Type of Reinsurer	9 Certified Reinsurer Rating (1 through 6)	10 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - PREMIUMS AND ANNUITY CONSIDERATIONS

Current Year To Date - Allocated by States and Territories

States, Etc.	1 Active Status (a)	Direct Business Only					
		Life Contracts		4	5	6	7
		2 Life Insurance Premiums	3 Annuity Considerations	Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	Other Considerations	Total Columns 2 Through 5	Deposit-Type Contracts
1. Alabama AL	L	70,206	15,686,661			15,756,867	
2. Alaska AK	L		101,518			101,518	
3. Arizona AZ	L	5,861	28,084,791			28,090,653	180,763
4. Arkansas AR	L	63,998	4,812,201			4,876,200	
5. California CA	L	3,371	28,677,889			28,681,260	
6. Colorado CO	L	3,649	43,811,216			43,814,865	
7. Connecticut CT	L	144	29,341,433			29,341,577	
8. Delaware DE	L	312	9,831,201			9,831,513	
9. District of Columbia DC	L	305	3,099,132			3,099,436	
10. Florida FL	L	63,496	116,408,711			116,472,207	919,635
11. Georgia GA	L	86,526	23,826,529			23,913,055	105,178
12. Hawaii HI	L	302	2,995,291			2,995,592	
13. Idaho ID	L		10,234,266			10,234,266	
14. Illinois IL	L	4,111	56,418,399			56,422,510	
15. Indiana IN	L	7,311	36,593,154			36,600,465	32,643
16. Iowa IA	L	2,316	43,496,164			43,498,480	
17. Kansas KS	L	13,485	12,894,219			12,907,705	
18. Kentucky KY	L	10,529	17,216,748			17,227,277	
19. Louisiana LA	L	19,781	17,435,337			17,455,118	
20. Maine ME	L		8,273,579			8,273,579	
21. Maryland MD	L	77	25,881,708			25,881,785	
22. Massachusetts MA	L	1,162	41,187,833			41,188,994	
23. Michigan MI	L	5,910	87,908,619			87,914,529	255,824
24. Minnesota MN	L		27,613,820			27,613,820	
25. Mississippi MS	L	4,860	11,124,984			11,129,843	
26. Missouri MO	L	10,266	39,109,106			39,119,372	
27. Montana MT	L	2,894	3,056,560			3,059,454	
28. Nebraska NE	L	1,110	10,685,355			10,686,465	150,000
29. Nevada NV	L	1,167	10,751,961			10,753,128	114,455
30. New Hampshire NH	L	224	13,209,159			13,209,383	
31. New Jersey NJ	L	5,724	72,943,932			72,949,656	
32. New Mexico NM	L	533	3,108,292			3,108,825	20,000
33. New York NY	N	1,075	74,344			75,419	
34. North Carolina NC	L	67,672	38,737,442			38,805,115	
35. North Dakota ND	L		12,044,219			12,044,219	
36. Ohio OH	L	20,707	50,824,678			50,845,385	
37. Oklahoma OK	L	3,790	7,314,465			7,318,255	142,268
38. Oregon OR	L	168	9,040,789			9,040,957	
39. Pennsylvania PA	L	1,536	71,442,629			71,444,165	311,037
40. Rhode Island RI	L		7,666,520			7,666,520	
41. South Carolina SC	L	3,443	38,994,032			38,997,475	
42. South Dakota SD	L	2,125	8,521,480			8,523,604	
43. Tennessee TN	L	62,575	38,881,550			38,944,125	
44. Texas TX	L	147,011	69,084,410			69,231,421	651,337
45. Utah UT	L		9,522,658			9,522,658	
46. Vermont VT	L		3,333,247			3,333,247	45,089
47. Virginia VA	L	4,088	29,721,518			29,725,606	
48. Washington WA	L	1,099	32,223,423			32,224,522	
49. West Virginia WV	L	2,985	6,752,218			6,755,203	
50. Wisconsin WI	L	458	22,588,149			22,588,607	168,856
51. Wyoming WY	L		1,314,296			1,314,296	
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Aliens OT	XXX		3,184,809			3,184,809	
59. Subtotal	XXX	708,361	1,317,086,642			1,317,795,003	3,097,084
90. Reporting entity contributions for employee benefits plans	XXX						
91. Dividends or refunds applied to purchase paid-up additions and annuities	XXX						
92. Dividends or refunds applied to shorten endowment or premium paying period	XXX						
93. Premium or annuity considerations waived under disability or other contract provisions	XXX						
94. Aggregate or other amounts not allocable by State	XXX						
95. Totals (Direct Business)	XXX	708,361	1,317,086,642			1,317,795,003	3,097,084
96. Plus Reinsurance Assumed	XXX	58,034	1,830,008,924	13,989		1,830,080,947	
97 Totals (All Business)	XXX	766,395	3,147,095,566	13,989		3,147,875,950	3,097,084
98. Less Reinsurance Ceded	XXX	22,538	55,421,987			55,444,525	
99. Totals (All Business) less Reinsurance Ceded	XXX	743,857	3,091,673,579	13,989		3,092,431,425	3,097,084
DETAILS OF WRITE-INS							
58001. BARBADOS	XXX		118,049			118,049	
58002. BULGARIA	XXX		3,057,299			3,057,299	
58003. MILITARY	XXX		9,461			9,461	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX		3,184,809			3,184,809	
9401.	XXX						
9402.	XXX						
9403.	XXX						
9498. Summary of remaining write-ins for Line 94 from overflow page	XXX						
9499. Totals (Lines 9401 through 9403 plus 9498)(Line 94 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 50

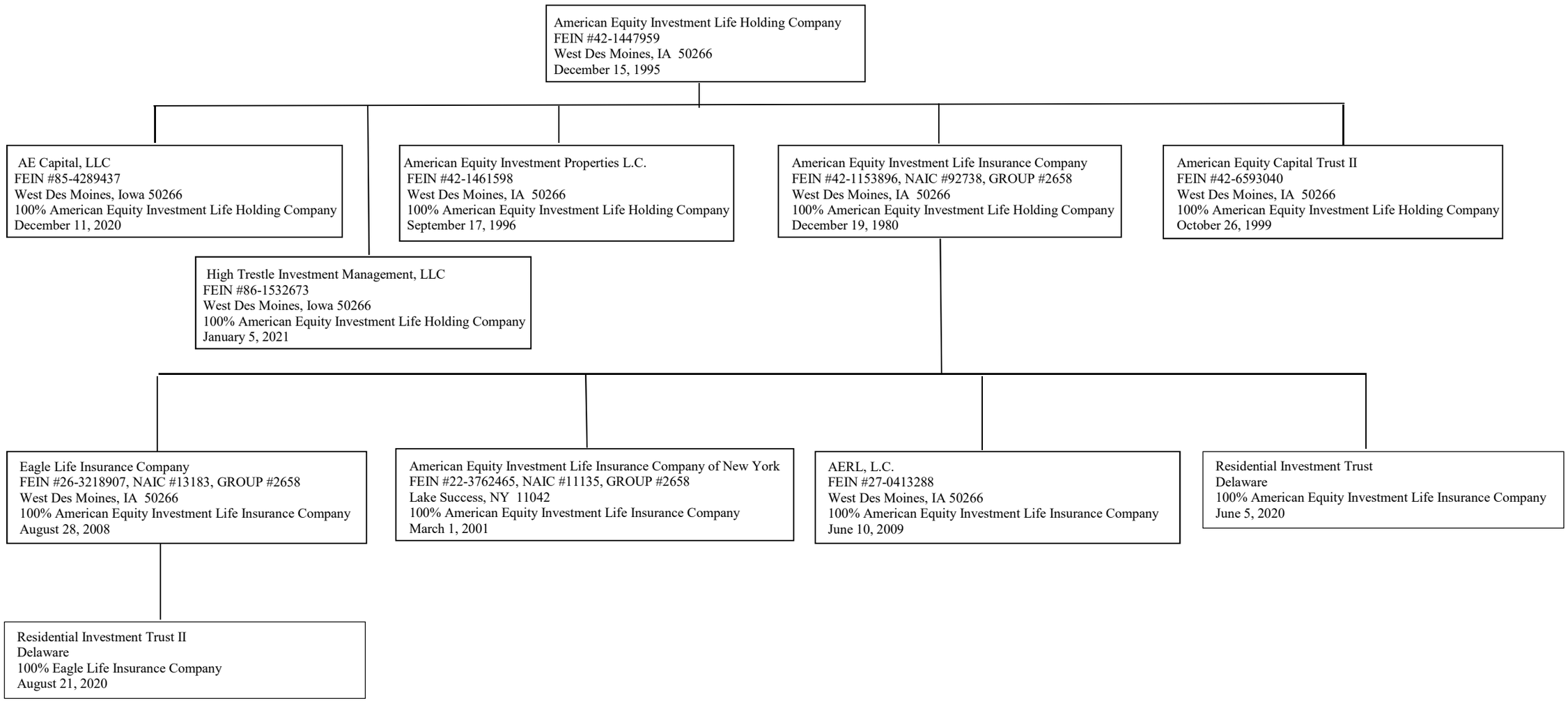
R - Registered - Non-domiciled RRGs

E - Eligible - Reporting entities eligible or approved to write surplus lines in the state

Q - Qualified - Qualified or accredited reinsurer

N - None of the above - Not allowed to write business in the state 7

SCHEDULE Y - INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 - ORGANIZATIONAL CHART



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			42-1447959	3981379	0001039828	NEW YORK STOCK EXCHANGE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	IA	UDP	SHAREHOLDERS	Ownership	100.000	SHAREHOLDERS	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	92738	42-1153896				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	IA	RE	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	11135	22-3762465				AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY OF NEW YORK	NY	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
2658	AMERICAN EQUITY INVESTMENT GROUP	13183	26-3218907				EAGLE LIFE INSURANCE COMPANY	IA	IA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
							RESIDENTIAL INVESTMENT TRUST	DE	NIA	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
							RESIDENTIAL INVESTMENT TRUST II	DE	NIA	EAGLE LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			27-0413288				AERL, LC	IA	DS	AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Y	
			42-1461598				AMERICAN EQUITY INVESTMENT PROPERTIES, LC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			42-6593040				AMERICAN EQUITY CAPITAL TRUST II	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			85-4289437				AE CAPITAL, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	
			86-1532673				HIGH TRESTLE INVESTMENT MANAGEMENT, LLC	IA	NIA	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	Ownership	100.000	AMERICAN EQUITY INVESTMENT LIFE HOLDING COMPANY	N	

Asterisk	Explanation

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

The following supplemental reports are required to be filed as part of your statement filing. However, in the event that your company does not transact the type of business for which the special report must be filed, your response of NO to the specific interrogatory will be accepted in lieu of filing a "NONE" report and a bar code will be printed below. If the supplement is required of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory questions.

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
3.	Will the Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	NO
4.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXV be filed with the state of domicile and electronically with the NAIC?	YES
5.	Will the Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI be filed with the state of domicile and electronically with the NAIC?	NO
6.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Average Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
7.	Will the Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) be filed with the state of domicile and electronically with the NAIC?	NO
8.	Will the Life PBR Statement of Exemption be filed with the state of domicile by July 1st and electronically with the NAIC with the second quarterly filing per the Valuation Manual (by August 15)? (2nd Quarter Only) The response for 1st and 3rd quarters should be N/A. A NO response resulting with a bar code is only appropriate in the 2nd quarter.	N/A

Explanation:

1. NOT REQUIRED TO BE FILED BY THE COMPANY
2. NOT REQUIRED TO BE FILED BY THE COMPANY
3. NOT REQUIRED TO BE FILED BY THE COMPANY
5. NOT REQUIRED TO BE FILED BY THE COMPANY
6. NOT REQUIRED TO BE FILED BY THE COMPANY
7. NOT REQUIRED TO BE FILED BY THE COMPANY

Bar Code:

1. Trusteed Surplus Statement [Document Identifier 490]



2. Medicare Part D Coverage Supplement [Document Identifier 365]



3. Reasonableness of Assumptions Certification required by Actuarial Guideline XXXV [Document Identifier 445]



5. Reasonableness of Assumptions Certification for Implied Guaranteed Rate Method required by Actuarial Guideline XXXVI [Document Identifier 447]



6. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI [Document Identifier 448]



7. Reasonableness and Consistency of Assumptions Certification required by Actuarial Guideline XXXVI (Updated Market Value) [Document Identifier 449]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

		Current Statement Date			4
		1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504.	OTHER ASSETS	20,822		20,822	53,316
2597.	Summary of remaining write-ins for Line 25 from overflow page	20,822		20,822	53,316

Additional Write-ins for Liabilities Line 25

		1 Current Statement Date	2 December 31 Prior Year
2504.	INVESTMENT EXPENSE DUE & ACCRUED	88,689	95,406
2597.	Summary of remaining write-ins for Line 25 from overflow page	88,689	95,406

Additional Write-ins for Summary of Operations Line 27

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
2704.	SETTLEMENT - SC		744,145	954,426
2705.	LAWSUIT SETTLEMENT			(1,342,000)
2797.	Summary of remaining write-ins for Line 27 from overflow page		744,145	(387,574)

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		
	2.2 Additional investment made after acquisition		
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		
5.	Deduct amounts received on disposals		
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation		
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		

NONE

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	4,491,631,405	3,873,433,951
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	225,845,839	1,075,352,956
	2.2 Additional investment made after acquisition	13,802,323	51,304,240
3.	Capitalized deferred interest and other	54,390	26,890
4.	Accrual of discount	326,181	671,447
5.	Unrealized valuation increase (decrease)	4,074,741	(6,495,000)
6.	Total gain (loss) on disposals	229,116	1,003,956
7.	Deduct amounts received on disposals	110,750,246	480,297,235
8.	Deduct amortization of premium and mortgage interest points and commitment fees	404,315	307,301
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		23,062,499
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,624,809,434	4,491,631,405
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,624,809,434	4,491,631,405
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,624,809,434	4,491,631,405

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	952,073,268	900,982,405
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	47,577,777	112,793,229
	2.2 Additional investment made after acquisition	27,554,298	140,339,778
3.	Capitalized deferred interest and other		
4.	Accrual of discount	24,913	95,540
5.	Unrealized valuation increase (decrease)	56,544,548	(39,282,794)
6.	Total gain (loss) on disposals		820,428
7.	Deduct amounts received on disposals	15,056,251	156,362,885
8.	Deduct amortization of premium and depreciation	766,189	3,219,175
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		4,093,258
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,067,952,364	952,073,268
12.	Deduct total nonadmitted amounts	295,516	306,226
13.	Statement value at end of current period (Line 11 minus Line 12)	1,067,656,849	951,767,042

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	43,607,413,932	49,602,965,704
2.	Cost of bonds and stocks acquired	1,380,197,070	3,807,516,477
3.	Accrual of discount	23,575,017	64,880,504
4.	Unrealized valuation increase (decrease)	36,623,389	2,371,205
5.	Total gain (loss) on disposals	(7,245,913)	41,656,376
6.	Deduct consideration for bonds and stocks disposed of	1,355,662,463	9,750,325,976
7.	Deduct amortization of premium	19,520,225	86,358,892
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	11,412,854	106,232,566
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	13,920,380	30,941,100
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	43,667,888,333	43,607,413,932
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	43,667,888,333	43,607,413,932

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

	NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
	BONDS								
1.	NAIC 1 (a)	29,593,012,308	452,626,656	6,592,434,978	(59,110,771)	23,394,093,215			29,593,012,308
2.	NAIC 2 (a)	17,752,176,884	555,254,033	479,014,091	(29,238,779)	17,799,178,048			17,752,176,884
3.	NAIC 3 (a)	1,481,240,116	27,502,048	72,239,691	82,746,971	1,519,249,443			1,481,240,116
4.	NAIC 4 (a)	324,456,603	8,907,755	79,278,504	(10,709,981)	243,375,873			324,456,603
5.	NAIC 5 (a)	10,921,593	23,535	5,268	9,053,896	19,993,756			10,921,593
6.	NAIC 6 (a)	21,386,166	562,500	1,188,364	226,536	20,986,838			21,386,166
7.	Total Bonds	49,183,193,671	1,044,876,527	7,224,160,896	(7,032,129)	42,996,877,172			49,183,193,671
	PREFERRED STOCK								
8.	NAIC 1	5,797,705				5,797,705			5,797,705
9.	NAIC 2	5,475,000		2,475,000		3,000,000			5,475,000
10.	NAIC 3	3,090,238				3,090,238			3,090,238
11.	NAIC 4								
12.	NAIC 5	3,762,329	2,475,000	6,683,913	4,818,153	4,371,569			3,762,329
13.	NAIC 6	400				400			400
14.	Total Preferred Stock	18,125,672	2,475,000	9,158,913	4,818,153	16,259,912			18,125,672
15.	Total Bonds and Preferred Stock	49,201,319,343	1,047,351,527	7,233,319,809	(2,213,976)	43,013,137,084			49,201,319,343

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 335,440 ; NAIC 2 $ 17,031,084 ; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	17,366,523	XXX	17,381,950	18,950	

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	34,289,788	57,801,914
2.	Cost of short-term investments acquired	17,166,180	12,829,346
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals		
6.	Deduct consideration received on disposals	34,080,978	36,300,193
7.	Deduct amortization of premium	8,467	41,279
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	17,366,523	34,289,788
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	17,366,523	34,289,788

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 10, prior year)	342,327,399
2.	Cost Paid/(Consideration Received) on additions	151,500,740
3.	Unrealized Valuation increase/(decrease)	
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	343,681,158
6.	Considerations received/(paid) on terminations	343,681,158
7.	Amortization	(167,357,597)
8.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
9.	Total foreign exchange change in Book/Adjusted Carrying Value	
10.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4+5-6+7+8+9)	326,470,542
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	326,470,542

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year plus	
	3.25 SSAP No. 108 adjustments	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
	4.23 SSAP No. 108 adjustments	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

Schedule DB - Part C - Section 1 - Replication (Synthetic Asset) Transactions (RSATs) Open

N O N E

Schedule DB-Part C-Section 2-Reconciliation of Replication (Synthetic Asset) Transactions Open

N O N E

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	326,470,542	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		326,470,542
4.	Part D, Section 1, Column 6	348,447,945	
5.	Part D, Section 1, Column 7	(21,977,403)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,409,044,874	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,409,044,874
10.	Part D, Section 1, Column 9	1,509,917,701	
11.	Part D, Section 1, Column 10	(100,872,827)	
12	Total (Line 9 minus Line 10 minus Line 11)		

		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 12		
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	7,292,344,268	1,413,484,962
2.	Cost of cash equivalents acquired	12,443,465,194	34,998,354,732
3.	Accrual of discount	525,224	676,534
4.	Unrealized valuation increase (decrease)		69,000
5.	Total gain (loss) on disposals		(396,374)
6.	Deduct consideration received on disposals	9,816,215,689	29,119,838,534
7.	Deduct amortization of premium		6,052
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	9,920,118,997	7,292,344,268
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	9,920,118,997	7,292,344,268

Schedule A - Part 2 - Real Estate Acquired and Additions Made

N O N E

Schedule A - Part 3 - Real Estate Disposed

N O N E

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
0AG1015	KINGMAN	AZ		04/30/2020	3.110		2,400,000	26,120,000
0AG1036	BUHL	ID		02/03/2021	5.000	1,375,000		2,350,000
0AG1038	SACO	MT		12/23/2020	4.500		125	8,100,000
0AG1042	Wheatland	WY		02/25/2021	4.600	4,500,000		10,230,000
0AG1043	PIOCHE	NV		03/26/2021	4.650	3,759,000		6,540,000
0AG1045	FRESNO	CA		03/01/2021	3.850	9,418,920		28,480,000
0199999. Mortgages in good standing - Farm Mortgages						19,052,920	2,400,125	81,820,000
P2009020371	Elkhart	IN		01/29/2021	5.625	118,111		152,000
P2009020433	Boca Raton	FL		01/29/2021	6.250	945,438		1,195,000
P2009020413	Bal Harbour	FL		01/29/2021	5.875	1,053,924		2,500,000
P4200110158	Sacramento	CA		02/12/2021	5.750		1,485	344,000
P2009020381	Warwick	RI		01/29/2021	6.000	304,023		385,000
P2009020365	Plainview	NY		01/29/2021	6.000	552,213		700,000
P2009020334	Capitola	CA		01/27/2021	4.990	1,028,925		1,520,000
P2009020592	Jacksonville	OR		02/24/2021	5.750	716,230		999,000
P2009020523	SAN ANTONIO	TX		02/02/2021	6.375	265,648		330,000
P2009020364	Queens Village	NY		01/29/2021	6.125	461,979		587,000
P2009020509	SACRAMENTO	CA		02/02/2021	7.125	220,973		305,000
P2009020490	GLENDALE	AZ		01/14/2021	5.750	285,536		518,000
P2009020569	WASHINGTON	DC		03/12/2021	5.125	259,785		558,000
P2009020538	CLEARFIELD	UT		02/09/2021	6.750	327,516		375,000
P2009020388	Miami	FL		01/29/2021	6.125	1,342,504		1,700,000
P2009020618	Marietta	GA		03/12/2021	5.125	544,128		670,000
P2009020353	Barrington	RI		01/29/2021	6.500	202,001		275,000
P2009020372	New York	NY		01/29/2021	6.000	1,055,000		5,600,000
P2009020400	Charlotte	NC		01/29/2021	5.750	167,570		265,000
P2009020478	Santa Paula	CA		02/09/2021	4.875	533,374		1,400,000
P2009020496	PITTSBURGH	PA		01/27/2021	7.625	271,688		429,000
P2009020434	BULVERDE	TX		01/14/2021	5.250	273,412		340,000
P2009020446	Santa Barbara	CA		02/09/2021	3.990	703,500		1,150,000
P2009020452	San Diego	CA		02/09/2021	3.990	912,038		1,210,000
P2009020463	FIRESTONE	CO		01/27/2021	5.500	482,653		523,000
P2001017507	Savannah	GA		03/12/2021	6.250	22		655,000
P2009020530	Irvine	CA		02/24/2021	4.750	1,649,238		2,260,000
P2009020582	TINLEY PARK	IL		03/12/2021	6.500	197,466		225,000
P2009020542	San Ramon	CA		02/24/2021	4.250	753,300		1,170,000
P2009020499	REDDING	CT		02/09/2021	6.250	576,079		825,000
P2009020355	Bronx	NY		01/29/2021	6.000	450,112		570,000
P2009020635	SAN ANTONIO	TX		03/26/2021	6.250	426,420		550,000
P2009020556	SPRING HILL	FL		02/24/2021	7.875	189,751		253,000
P2009020603	Galveston	TX		03/26/2021	6.500	1,552,500		1,905,000
P2009020589	Fair Oaks	CA		02/24/2021	6.125	493,587		600,000
P2009020650	New Smyrna Beach	FL		03/26/2021	5.625	335,780		470,000
P2009020358	Warwick	RI		01/29/2021	6.000	213,306		290,000
P2009020576	HENRICO	VA		02/24/2021	6.375	153,572		188,000
P2009020505	Campbell	CA		02/24/2021	3.990	760,785		1,260,000
P2009020454	TRACY	CA		01/27/2021	5.990	389,981		585,000
P2009020474	EDGEWOOD	MD		01/27/2021	6.500	161,574		200,000
P2009020500	Baltimore	MD		02/09/2021	5.990	181,097		255,000
P2009020547	Bradenton	FL		02/09/2021	7.990	164,565		235,000
P2009020531	MIAMI	FL		02/02/2021	6.990	414,853		475,000
P2009020426	Roxbury	CT		01/29/2021	6.125	655,352		849,000
P2009020363	Kent	WA		01/29/2021	6.250	346,329		480,000
P2009020386	Estacada	OR		01/29/2021	5.625	426,853		765,000
P2009020448	Katy	TX		01/27/2021	7.250	295,074		360,000
P2009020554	LANHAM	MD		02/09/2021	6.500	269,000		309,000
P2009020254	Wesley Chapel	FL		01/14/2021	6.375	240,033		293,000
P2009020620	ANDERSON	SC		03/26/2021	6.250	167,073		201,000
P2009020441	FRISCO	TX		01/14/2021	7.250	529,522		735,000
P2009020581	HIGHLAND BEACH	FL		03/12/2021	8.125	542,063		700,000
P2009020590	RICHMOND	CA		02/24/2021	6.250	420,613		545,000
P2009020536	LAUDERHILL	FL		02/24/2021	5.375	251,455		370,000
P2009020552	Brandywine	MD		02/09/2021	6.500	262,013		300,000
P2009020602	MATAWAN	NJ		03/12/2021	6.625	291,200		400,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020493	PIEDMONT	SC		01/27/2021	6.500	199,335		243,000
P2009020352	Exeter	RI		01/29/2021	5.750	387,228		526,000
P2009020560	Severance	CO		02/09/2021	5.125	968,625		1,060,000
P2009020438	Lehigh Acres	FL		02/02/2021	5.875	171,950		225,000
P2009020546	HYATTSVILLE	MD		02/24/2021	6.250	200,363		260,000
P2009020460	SUGAR LAND	TX		01/27/2021	5.250	541,898		695,000
P2009020571	Fort Washington	MD		03/12/2021	6.125	265,353		357,000
P2009020464	TAMPA	FL		01/27/2021	6.750	192,922		235,000
P2009020455	Ray Twp	MI		01/27/2021	6.500	213,527		262,000
P2009020502	BLADENSBURG	MD		02/09/2021	6.875	198,240		250,000
P2009020375	Northport	NY		01/29/2021	6.125	576,487		730,000
P2009020507	SPRING	TX		02/09/2021	6.750	151,967		175,000
P2009020568	Newark	CA		03/12/2021	4.990	606,225		927,500
P2009020321	Big Bear Lake	CA		01/14/2021	5.375	771,301		835,000
P2009020399	Central Islip	NY		01/29/2021	6.500	224,834		314,000
P2009020532	Avalon	NJ		02/02/2021	4.875	2,254,078		3,000,000
P2009020503	SUISUN CITY	CA		02/09/2021	6.125	298,489		415,000
P2009020562	Los Angeles	CA		03/12/2021	4.500	764,796		1,560,000
P2009020331	Wellington	FL		01/14/2021	6.500	1,478,262		1,875,000
P2009020488	Denver	CO		01/14/2021	7.250	825,699		1,000,000
P2009020469	CLEARWATER	FL		01/27/2021	6.750	568,339		651,300
P2009020566	ROSWELL	GA		02/02/2021	4.750	616,500		750,000
P2009020545	LOS ANGELES	CA		03/26/2021	5.625	332,473		540,000
P2009020588	Los Angeles	CA		02/24/2021	5.500	2,117,680		2,570,000
P2009020518	El Dorado Hills	CA		02/24/2021	3.990	1,592,925		2,800,000
P2009020600	PORT SAINT LUCIE	FL		03/12/2021	8.250	251,594		328,000
P2009020522	JACKSONVILLE	FL		02/02/2021	6.500	238,380		290,000
P2009020367	Sayreville	NJ		01/29/2021	6.000	243,113		330,000
P2009020619	North Las Vegas	NV		03/12/2021	6.500	278,881		317,500
P2009020570	Fremont	CA		03/12/2021	4.990	565,125		1,078,000
P2009020508	WEST VALLEY CITY	UT		02/09/2021	7.625	215,631		300,000
P2009020467	MIAMI LAKES	FL		02/09/2021	6.750	576,340		670,000
P2009020563	SOUTH BEND	IN		02/24/2021	6.875	188,995		229,000
P2009020405	Lake Arrowhead	CA		01/29/2021	6.000	351,403		455,000
P2009020398	Delray Beach	FL		01/29/2021	5.625	163,175		260,000
P2009020550	MISSOURI CITY	TX		02/24/2021	5.125	680,434		750,000
P2009020255	Upper Marlboro	MD		01/14/2021	7.250	244,897		296,000
P2009020369	Flushing	NY		01/29/2021	6.000	268,488		340,000
P2009020328	Beaumont	CA		01/14/2021	6.875	286,511		350,000
P2009020459	DORAL	FL		01/27/2021	4.375	258,581		400,000
P2009020404	Hallandale Beach	FL		01/29/2021	5.875	144,813		215,000
P2009020544	Palo Cedro	CA		03/12/2021	5.875	572,868		655,000
P2009020465	Los Angeles	CA		01/27/2021	5.625	830,556		1,075,000
P2009020555	Hiawassee	GA		02/24/2021	5.625	146,399		194,000
P2009020515	Discovery Bay	CA		02/09/2021	5.250	1,520,700		1,850,000
P2009020423	Richmond Hill	NY		01/29/2021	5.500	530,553		840,000
P2009020558	IRVING	TX		02/24/2021	7.750	197,231		258,000
P2009020485	Clearwater	FL		01/14/2021	5.125	262,092		344,000
P2009020471	TEMECULA	CA		01/27/2021	6.500	1,510,425		2,500,000
P2009020578	WOODBRIDGE	VA		02/24/2021	8.125	197,466		255,000
P2009020394	Los Angeles	CA		01/29/2021	6.000	993,348		1,450,000
P2009020395	Lake Hughes	CA		01/29/2021	6.000	355,351		450,000
P2009020425	Marathon	FL		01/29/2021	6.125	951,237		1,250,000
P2009020526	SPICEWOOD	TX		02/02/2021	4.500	2,311,628		3,750,000
P2009020380	Dallas	OR		01/29/2021	6.250	556,507		780,000
P2009020415	Sterling Heights	MI		01/29/2021	5.875	170,736		278,000
P2009020607	STERLING	VA		03/12/2021	6.125	314,496		432,000
P2009020174	Los Angeles	CA		01/14/2021	3.990	1,394,438		1,850,000
P2009020323	Charlotte	NC		01/14/2021	6.250	207,871		271,000
P2009020561	SOUTHWEST RANCHES	FL		02/24/2021	5.375	381,615		570,000
P2009020487	Los Angeles	CA		01/14/2021	4.875	309,000		681,500
P2009020389	Castle Rock	WA		01/29/2021	6.375	210,082		285,000
P2009020410	Greenville	NY		01/29/2021	6.000	268,488		340,000
P2009020443	EAGLE MOUNTAIN	UT		01/14/2021	6.125	321,808		418,000
P2009020573	CHICAGO	IL		02/24/2021	6.990	197,466		225,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020591	RANCHO MISSION VIEJO	CA		02/24/2021	5.750	437,865		623,000
P2009020414	Bridgehampton	NY		01/29/2021	6.250	2,110,000		3,800,000
P2009020504	Los Angeles	CA		02/09/2021	4.375	835,662		1,310,000
P2009020625	Taylor	AZ		03/26/2021	5.750	179,242		220,000
P2009020393	Valley Stream	NY		01/29/2021	6.000	396,941		582,000
P2009020422	Saint Albans	NY		01/29/2021	6.250	702,083		889,000
P2009020528	Coalinga	CA		02/09/2021	6.750	183,409		210,000
P2009020630	FORT WORTH	TX		03/26/2021	6.750	243,691		278,000
P2009020368	Brooklyn	NY		01/29/2021	5.875	1,579,265		2,500,000
P2009020444	OAKLAND	CA		01/14/2021	6.250	499,688		750,000
P2009020445	NEVADA CITY	CA		01/27/2021	6.625	327,711		450,000
P2009020489	Covington	GA		01/14/2021	5.750	307,364		420,000
P2009020432	Bayside	NY		01/29/2021	6.375	418,689		568,000
P2009020575	Modesto	CA		02/24/2021	6.625	493,200		600,000
P2009020527	PASADENA	TX		02/02/2021	6.375	189,263		245,000
P2009020559	DALLAS	TX		02/24/2021	6.250	194,395		240,000
P2009020612	Tomball	TX		03/12/2021	5.500	328,670		355,000
P2009020511	North Palm Beach	FL		02/02/2021	5.625	275,370		335,000
P2009020354	Pembroke Pines	FL		01/29/2021	5.875	309,217		420,000
P2009020486	Studio City	CA		01/14/2021	6.500	1,497,105		1,710,000
P2009020643	NAPLES	FL		03/26/2021	4.750	393,479		450,000
P2009020383	Cranford	NJ		01/29/2021	4.750	219,854		350,000
P2009020362	Granby	MA		01/29/2021	5.750	253,933		408,000
P2009020228	Houston	TX		01/14/2021	4.990	287,474		474,292
P2009020440	San Diego	CA		01/14/2021	6.125	1,094,404		1,442,000
P2009020406	Parkland	FL		01/29/2021	6.000	752,819		1,100,000
P2009020514	San Jose	CA		03/12/2021	5.500	974,100		1,382,800
P2009020548	MESQUITE	TX		02/24/2021	7.250	161,334		201,000
P2009020427	PHILADELPHIA	PA		01/29/2021	5.625	301,926		481,000
P2009020412	Hicksville	NY		01/29/2021	5.875	456,856		622,000
P2009020656	Winter Garden	FL		03/26/2021	7.250	309,978		410,000
P2009020609	NILES	IL		03/26/2021	5.990	233,205		375,000
P2009020361	Granby	MA		01/29/2021	5.750	230,561		368,000
P2009020477	Sherman Oaks	CA		02/09/2021	4.125	1,016,820		1,505,000
P2009020615	Manassas	VA		03/12/2021	6.750	393,300		480,000
P2009020374	Kent	WA		01/29/2021	6.375	536,845		680,000
P2009020430	Salem	OR		01/29/2021	4.875	526,196		845,000
P2009020231	Paramount	CA		02/24/2021	6.250	517,032		715,000
P2009020437	Alexandria	VA		01/14/2021	6.750	427,585		495,000
P2009020256	MISSOURI CITY	TX		01/14/2021	5.990	922,604		1,060,000
P2009020494	KATY	TX		02/02/2021	5.125	205,000		585,000
P2009020329	PORT ORANGE	FL		01/14/2021	7.250	302,260		368,000
P2009020537	Pembroke Pines	FL		02/24/2021	5.375	240,679		360,000
P2009020593	Henderson	NV		02/24/2021	4.990	1,526,261		2,200,000
P2009020377	Lexington	NC		01/29/2021	6.125	171,630		219,000
P2009020475	Galt	CA		01/27/2021	6.625	487,549		560,000
P2009020436	STOCKTON	CA		01/27/2021	6.375	377,770		478,000
P2009020624	Ahwahnee	CA		03/12/2021	4.990	892,688		1,150,000
P1912016596	Aloha	OR		02/12/2021	7.250		102	375,000
P2009020409	Bellmore	NY		01/29/2021	6.625	260,058		355,000
P2009020636	Fort Pierce	FL		03/26/2021	5.375	154,710		193,000
P2009020529	BURLINGTON	NJ		02/02/2021	6.625	154,500		200,000
P2009020325	Fayetteville	GA		01/14/2021	6.125	207,419		281,600
P2009020644	Saint Petersburg	FL		03/26/2021	4.875	261,375		340,000
P2009020608	Perkiomenville	PA		03/12/2021	6.750	326,025		424,000
P2009020324	RICHMOND	TX		01/14/2021	6.625	417,391		575,000
P2009020429	West Hills	CA		01/29/2021	5.875	731,726		995,000
P2009020428	Liberty	NY		01/29/2021	6.500	251,445		398,000
P2009020524	HIGHLAND PARK	IL		02/02/2021	6.625	402,780		495,000
P4200109907	Wichita	KS		02/12/2021	8.375		3,497	456,000
P2009020482	CHARLOTTE	NC		01/27/2021	7.500	161,831		210,000
P2009020333	Key Largo	FL		01/14/2021	5.875	1,108,569		1,200,000
P2009020622	Knoxville	MD		03/26/2021	5.750	256,612		460,000
P2009020466	ORLANDO	FL		01/27/2021	6.750	621,758		925,000
P2009020492	ORLANDO	FL		01/27/2021	6.750	302,044		375,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020594	Spring	TX		02/24/2021	5.375	1,178,063		1,525,000
P2009020633	Lady Lake	FL		03/26/2021	4.250	595,447		772,000
P2009020330	CHATSWORTH	CA		01/14/2021	5.125	883,639		1,230,000
P2009020512	CEDAR HILL	TX		02/09/2021	4.750	641,160		790,000
P2009020373	Parkland	FL		01/29/2021	6.000	461,957		585,000
P2009020447	PRESCOTT VALLEY	AZ		01/14/2021	5.875	210,936		275,000
P2009020611	BLADENSBURG	MD		03/12/2021	7.875	252,281		325,000
P2009020397	Haines City	FL		01/29/2021	6.000	592,253		750,000
P2009020379	Northport	NY		01/29/2021	6.125	528,578		670,000
P2009020392	Salem	OR		01/29/2021	5.625	438,992		700,000
P2009020549	HUMBLE	TX		02/24/2021	6.875	174,953		200,000
P2009020366	Miami	FL		01/29/2021	6.125	241,967		323,000
P2009020580	Bridgeton	NJ		03/12/2021	7.250	154,875		200,000
P2009020639	Riverside	CA		03/26/2021	5.125	947,600		1,150,000
P2001802485	Wadsworth	OH		01/15/2021	5.875		764	150,000
P2009020599	St Pete Beach	FL		03/26/2021	4.750	1,982,400		2,483,300
P2009020336	Hemet	CA		01/14/2021	6.750	274,556		354,000
P2009020449	WASHINGTON	DC		01/14/2021	7.500	372,323		495,000
P2009020495	Apple Valley	CA		02/09/2021	6.875	349,325		399,000
P2009020401	Brooklyn	NY		01/29/2021	5.750	846,445		1,350,000
P2009020424	Parrish	FL		01/29/2021	5.875	221,045		300,000
P2009020370	Lake Worth	FL		01/29/2021	6.000	374,695		475,000
P2009020472	HUTTO	TX		02/09/2021	7.250	264,915		348,000
P2009020577	BOERNE	TX		02/24/2021	7.750	718,742		1,850,000
P2009020479	ROSELLE	IL		01/27/2021	7.125	193,610		272,000
P2009020539	FREDERICK	MD		02/02/2021	6.750	253,998		291,000
P2009020391	Shutesbury	MA		01/29/2021	5.750	249,512		395,000
P2009020604	HAMPTON	VA		03/12/2021	5.500	291,456		352,000
P2009020517	DETROIT	MI		02/02/2021	6.875	525,300		600,000
P2009020356	New York	NY		01/29/2021	6.000	494,362		875,000
P2009020579	MAGNA	UT		02/24/2021	5.990	216,469		284,000
P2009020646	VICTORVILLE	CA		03/26/2021	5.625	141,440		190,000
P2009020416	New Hyde Park	NY		01/29/2021	6.250	711,209		965,000
P2009020382	Bayonne	NJ		01/29/2021	6.375	489,664		650,000
P2009020540	LA QUINTA	CA		02/09/2021	6.750	804,378		927,000
P2009020498	LEHIGH ACRES	FL		02/02/2021	7.250	142,913		185,000
P2009020188	Fort Pierce	FL		01/27/2021	6.625	258,302		400,000
P2009020378	Beaufort	SC		01/29/2021	5.250	233,672		389,000
P2009020360	Villa Park	IL		01/29/2021	6.625	101,010		160,000
P2009020564	WEST LINN	OR		02/24/2021	5.875	613,500		900,000
P2009020229	Milton	GA		01/14/2021	4.625	954,775		1,210,000
P2009020621	CARTHAGE	TX		03/26/2021	6.750	179,323		230,000
P2009020480	Kyle	TX		02/09/2021	8.125	219,628		285,000
P2009020574	Clarksburg	MD		02/24/2021	6.990	385,313		500,000
P2009020407	Rochester	NY		01/29/2021	6.500	118,987		175,000
P2009020357	Chicago	IL		01/29/2021	5.750	308,142		525,000
P2009020497	DALLAS	TX		01/27/2021	7.625	234,270		290,000
P2009020516	HOUSTON	TX		02/09/2021	5.625	181,125		330,000
P2009020572	Baltimore	MD		02/24/2021	6.750	178,888		210,000
P2009020473	LAS VEGAS	NV		01/27/2021	4.875	611,363		700,000
P2009020439	JACKSONVILLE	FL		01/14/2021	6.625	275,694		335,000
P2009020565	HAGERSTOWN	MD		02/24/2021	6.875	333,379		405,000
P2009020637	Hagerstown	MD		03/26/2021	6.990	137,020		155,000
P2009020258	ATLANTA	GA		01/14/2021	5.500	1,293,233		1,800,000
P2009020462	West hills	CA		01/27/2021	4.990	795,600		1,040,000
P2009020598	DUNDALK	MD		03/12/2021	6.500	167,153		190,000
P2009020585	Fort Lupton	CO		03/12/2021	4.375	634,738		725,000
P2009020557	PITTSBURG	CA		02/24/2021	6.500	358,084		430,000
P2009020332	Dallas	TX		01/14/2021	6.375	327,674		400,000
P2009020451	CYPRESS	TX		01/14/2021	6.990	316,215		419,000
P2009020535	NEW CASTLE	DE		02/24/2021	6.375	116,330		155,000
P2009020418	Miami	FL		01/29/2021	5.500	526,343		1,080,000
P2009020359	Duluth	GA		01/29/2021	5.625	196,532		320,000
P2009020318	roseville	CA		01/14/2021	5.625	322,547		419,000
P2009020417	Hicksville	NY		01/29/2021	6.000	552,769		700,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
	2	3					Additional	
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Investment Made After Acquisition	Value of Land and Buildings
P2009020435	SNELLVILLE	GA		01/14/2021	6.125	230,963		253,000
P2009020384	New York	NY		01/29/2021	5.500	157,903		420,000
P2009020595	PARSIPPANY-TROY HILLS	NJ		03/12/2021	7.250	234,945		430,000
P2009020476	SANTA ROSA	CA		01/27/2021	6.250	435,660		530,000
P2009020614	Denver	CO		03/26/2021	5.375	967,115		1,300,000
P2009020606	Derby	KS		03/12/2021	5.750	242,775		260,000
P2009020610	BELLEVILLE	NJ		03/12/2021	6.125	315,141		408,000
P2009020596	Littleton	CO		03/12/2021	6.375	224,595		317,000
P2009020442	PALM BEACH GARDENS	FL		01/14/2021	5.990	234,036		401,000
P2009020376	Melville	NY		01/29/2021	6.125	1,368,827		2,000,000
P2009020640	MIAMI	FL		03/12/2021	5.625	301,490		365,000
P2009020481	KING OF PRUSSIA	PA		01/27/2021	6.250	205,485		285,000
P2009020631	Petaluma	CA		03/26/2021	6.500	1,114,092		1,350,000
P2009020411	Pinecrest	FL		01/29/2021	5.750	1,403,161		2,000,000
P2009020605	LOS ANGELES	CA		03/12/2021	3.875	1,103,305		2,750,000
P2009020534	AMBOY	WA		02/02/2021	6.375	400,314		497,000
P2009020402	Red Bank	NJ		01/29/2021	6.125	394,854		500,000
P2009020491	STAFFORD	VA		02/09/2021	6.250	349,350		430,000
P2009020525	CHESAPEAKE	VA		02/09/2021	5.500	206,528		360,000
P2009020450	CORDOVA	TN		01/14/2021	6.875	213,277		245,000
P2009020461	Bakersfield	CA		01/27/2021	7.125	331,262		443,000
P2009020613	New Braunfels	TX		03/12/2021	5.750	522,239		562,000
P2009020387	New Waverly	TX		01/29/2021	6.000	566,570		769,500
P2009020396	Oakland	CA		01/29/2021	6.125	670,725		850,000
P2009020642	Manor	TX		03/26/2021	4.375	191,465		335,000
P2009020541	CENTREVILLE	VA		02/09/2021	6.500	328,800		402,000
P2009020421	Turner	OR		01/29/2021	6.250	487,220		675,000
P2009020408	Lynbrook	NY		01/29/2021	6.250	442,257		600,000
P2009020385	Austin	TX		01/29/2021	6.000	687,013		890,000
P2009020338	PEORIA	AZ		01/14/2021	8.125	171,383		222,000
P2009020506	CONYERS	GA		02/09/2021	6.500	295,920		362,000
P2009020519	EDMOND	OK		02/02/2021	6.750	489,090		560,000
P2009020567	Newport Beach	CA		03/12/2021	5.125	3,035,875		3,750,000
P2009020587	WOOD DALE	IL		03/12/2021	6.750	315,067		359,000
P2009020253	Westminister	CO		01/27/2021	4.625	1,230,240		1,655,000
P2009020510	GAINESVILLE	FL		02/09/2021	6.125	228,969		247,000
P2009020484	Laguna Hills	CA		01/14/2021	4.750	611,363		880,000
P2009020533	BRADENTON	FL		02/02/2021	6.625	231,188		303,000
P2009020627	Vallejo	CA		03/26/2021	4.125	242,400		440,000
P2009020320	Fate	TX		01/14/2021	7.990	347,526		420,000
P2009020403	Estacada	OR		01/29/2021	6.000	692,388		960,000
P2009020419	Sacramento	CA		01/29/2021	5.750	235,825		320,000
P2009020327	BELFORD	NJ		02/02/2021	5.125	426,300		925,000
P2009020626	FOREST HILL	MD		03/26/2021	4.500	304,393		369,000
P2009020601	LONGWOOD	FL		03/12/2021	6.625	593,450		715,000
P2009020584	SACRAMENTO	CA		03/12/2021	8.125	323,173		420,000
P2009020483	Berwyn	IL		02/09/2021	6.500	231,444		280,000
P2009020543	RENO	NV		02/09/2021	5.250	1,060,385		1,457,800
P2009020390	Great Neck	NY		01/29/2021	5.625	1,573,845		2,418,000
P2009020521	GERMANTOWN	TN		02/09/2021	6.625	770,002		925,000
P2009020431	Key Largo	FL		01/29/2021	6.250	438,308		565,000
P2009020453	BRADENTON	FL		01/14/2021	6.250	683,220		975,000
0399999. Mortgages in good standing - Residential mortgages-all other						151,334,336	5,870	216,418,092
0902518	SUMNER	WA		01/25/2021	3.270	4,700,000		8,180,000
0902519	MOBILE	AL		03/30/2021	3.000	9,500,000		15,400,000
0902521	ORANGE	CA		01/12/2021	3.100	2,000,000		5,450,000
0902524	BOULDER	CO		02/04/2021	3.380	2,700,000		4,450,000
0902526	HOMEWOOD	AL		01/29/2021	3.250	1,530,000		2,650,000
0902527	SOUTHAVEN	MS		01/29/2021	3.000	4,425,000		16,400,000
0902528	SILVER SPRING	MD		03/01/2021	3.600	2,900,000		4,900,000
0902529	SANTA FE SPRINGS	CA		01/08/2021	3.250	3,200,000		6,200,000
0902530	WARREN	MI		03/10/2021	3.500	3,978,742		6,350,000
0902531	VAN NUYS	CA		02/12/2021	3.150	10,000,000		19,400,000
0902532	CORONA	CA		03/23/2021	3.150	5,000,000		12,000,000

SCHEDULE B - PART 2

Showing All Mortgage Loans ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location		4	5	6	7	8	9
Loan Number	2 City	3 State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
0902533	GERMANTOWN	WI		02/25/2021	3.000	4,250,000		7,850,000
9903E42	NEW YORK	NY		02/19/2020	3.660		182,687	17,366,136
990BURG	MIAMI	FL		01/26/2021	3.600	553,459		908,800
990GATE	EDWARDSVILLE	IL		01/28/2021	3.600	721,382		952,320
990HOW1	SAN FRANCISCO	CA		07/09/2019	6.737		1,504,497	28,521,360
990LANE	NEW YORK	NY		04/15/2020	4.570		665,334	26,909,543
990LUM1	LOS ANGELES	CA		12/20/2019	4.500		418,465	26,441,036
990NJ3P	LINDEN	NJ		02/11/2020	6.000		1,599,043	25,062,656
990OCS1	LONG ISLAND CITY	NY		01/03/2020	4.809		367,073	30,425,963
990OPP1	NEWNAN	GA		07/27/2020	3.750		636,058	271,503
990PLH1	NEW YORK	NY		06/26/2019	5.483		332,667	13,457,557
990REN1	PHOENIX	AZ		08/01/2018	5.031		78,593	15,571,545
990RPK1	BROOKLYN	NY		07/18/2018	7.592		102,101	6,953,555
990THEA	LOS ANGELES	CA		11/25/2020	4.320		205,622	19,152,000
990VER1	SAN FRANCISCO	CA		07/24/2019	4.487		132,220	29,761,905
990WI561	NEW YORK	NY		04/11/2018	8.050		519,675	15,873,016
V029777	BENBOOK	TX		11/22/2019	4.500		444,936	18,684,907
V029816	HOUSTON	TX		03/21/2019	5.350		138,635	31,897,218
V029854	CORPUS CHRISTI	TX		07/30/2019	4.950		65,009	20,372,334
V029874	DALLAS	TX		09/09/2019	4.450		544,822	27,760,656
V029881	DALLAS	TX		09/09/2019	4.450		89,783	19,132,344
V029900	INDIANAPOLIS	IN		11/06/2019	4.970		697,915	50,121,087
V029961	LAUDERHILL	FL		02/27/2020	4.280		200,522	29,383,030
0599999. Mortgages in good standing - Commercial mortgages-all other						55,458,583	8,925,657	564,210,471
990PLH2	NEW YORK	NY		06/26/2019	7.163		509,538	16,920,473
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294		1,961,133	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans							2,470,671	116,542,973
0899999. Total Mortgages in good standing						225,845,839	13,802,323	978,991,536
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						225,845,839	13,802,323	978,991,536

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2002018014	Holton	MI		06/25/2020	01/15/2021	97,355								99,331		1,975	1,975
P1912016882	Canyon Lake	TX		06/25/2020	02/12/2021	139,879		4			4			142,718		2,835	2,835
P1912016800	Chicago	IL		06/25/2020	03/12/2021	236,417		16			16			241,214		4,780	4,780
P4200110137	Manassas	VA		06/25/2020	02/12/2021	79,601		3			3			81,210		1,606	1,606
P1911016079	Canyon Country	CA		06/25/2020	01/15/2021	394,501		2			2			402,476		7,973	7,973
P2002017630	Washougal	WA		06/25/2020	01/15/2021	451,402		1			1			460,574		9,172	9,172
P4200109858	Homestead	FL		06/25/2020	01/15/2021	494,392		(109)			(109)			505,784		11,502	11,502
P4200110145	Annandale	VA		06/25/2020	03/12/2021	414,736		(1,097)			(1,097)			426,036		12,397	12,397
P1910015244	Houston	TX		06/25/2020	01/15/2021	163,937		1			1			167,262		3,324	3,324
P1912016514	Riverside	CA		06/25/2020	01/15/2021	465,301		(120)			(120)			476,236		11,055	11,055
P2001017595	West Bloomfield	MI		06/25/2020	01/15/2021	354,442		(170)			(170)			363,753		9,480	9,480
P4200110047	Paso Robles	CA		06/25/2020	02/12/2021	581,100		24			24			592,833		11,709	11,709
P1911015697	Stuart	FL		06/25/2020	02/12/2021	358,575		13			13			365,838		7,249	7,249

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2001017307	Big Bear City	CA		06/25/2020	03/12/2021	167,262		12			12			170,652		3,378	3,378
P2009020193	San Diego	CA		12/30/2020	03/12/2021	846,752		(111)			(111)			826,102		(20,539)	(20,539)
P4200210809	Sparks	NV		06/25/2020	03/12/2021	479,268		(629)			(629)			490,684		12,045	12,045
P2002802503	Santa Monica	CA		06/25/2020	02/12/2021	986,306		(162)			(162)			1,007,142		20,998	20,998
P2001017147	Mason	MI		06/25/2020	01/15/2021	131,420								134,075		2,655	2,655
P2001017596	Austin	TX		06/25/2020	03/12/2021	1,456,297		(2,826)			(2,826)			1,493,888		40,417	40,417
P2001017092	Mooresville	IN		06/25/2020	02/12/2021	587		5			5			593			
P4200110027	Lake Worth	FL		06/25/2020	03/12/2021	145,187		12			12			148,122		2,923	2,923
P4200110369	Poway	CA		06/25/2020	01/15/2021	1,386,752		7			7			1,414,789		28,030	28,030
P2002017680	Flagstaff	AZ		06/25/2020	03/12/2021	300,121		(440)			(440)			307,360		7,680	7,680
P2002017645	West Hills	CA		06/25/2020	03/12/2021	768,357		56			56			783,921		15,507	15,507
P1911016128	Saint Augustine	FL		06/25/2020	02/12/2021	193,196		(302)			(302)			198,473		5,579	5,579
P1912016634	Houston	TX		06/25/2020	01/15/2021	762,766		3			3			778,155		15,386	15,386
0900249	ALICE	TX		04/15/2004	02/01/2021	141,323							122,771	122,771			
0900588	CAREFREE	AZ		02/21/2006	02/11/2021	52,064							30,394	30,394			
0900589	SCOTTSDALE	AZ		04/13/2006	02/11/2021	56,508							40,014	40,014			
0901228	BEACHWOOD	OH		12/15/2009	03/02/2021	299,680							258,950	258,950			
0901246	CHARLOTTE	NC		03/15/2010	03/10/2021	729,861							713,030	713,030			
0901386	CONROE	TX		02/22/2011	02/24/2021	901,019							898,151	898,151			
0901398	STROUDSBURG	PA		01/31/2011	02/25/2021	2,164,149							2,144,390	2,144,390			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011	02/02/2021	642,612							627,183	627,183			
0901474	MONTCLAIR	CA		08/11/2011	03/26/2021	828,483							745,342	745,342			
0901521	TAYLORSVILLE	UT		09/30/2011	01/05/2021	1,195,258							1,195,258	1,195,258			
0901608	BRENTWOOD	TN		05/31/2012	02/04/2021	2,453,937							2,445,749	2,445,749			
0901618	ORANGE	CA		06/27/2012	01/11/2021	991,431							988,373	988,373			
0901642	LOGAN	UT		09/11/2012	02/03/2021	4,655,124							4,640,747	4,640,747			
0901664	LEXINGTON	KY		11/01/2012	02/12/2021	2,434,399							2,421,385	2,421,385			
0901676	STERLING HEIGHTS	MI		12/21/2012	03/09/2021	2,190,933							2,125,817	2,125,817			
0901725	MINNETONKA	MN		04/01/2013	03/03/2021	3,163,024							3,092,942	3,092,942			
0901726	MINNETONKA	MN		04/01/2013	03/03/2021	3,163,024							3,092,942	3,092,942			
0901745	MANSFIELD	TX		05/16/2013	01/13/2021	913,553							907,253	907,253			
0901780	ORANGE	CA		06/28/2013	01/12/2021	887,678							884,953	884,953			
0901866	GERMANTOWN	WI		01/07/2014	02/24/2021	1,381,957							1,358,623	1,358,623			
0901957	FOREST GROVE	OR		12/23/2014	03/03/2021	2,560,943							2,550,215	2,550,215			
0901958	FOREST GROVE	OR		12/23/2014	03/03/2021	1,722,013							1,714,800	1,714,800			
0902051	GREENFIELD	WI		09/09/2015	02/18/2021	8,281,139							8,238,307	8,238,307			
0902089	LAKE ZURICH	IL		02/11/2016	02/19/2021	4,887,018							4,851,796	4,851,796			
0AG1003	OTHELLO	WA		01/03/2019	03/15/2021	1,798,096							1,798,096	1,798,096			
990GEN1	PHILADELPHIA	PA		11/17/2016	03/12/2021	3,882,607							3,882,607	3,882,607			
V029761	LEWISVILLE	TX		08/07/2018	03/04/2021	13,702,522							13,702,522	13,702,522			
0199999. Mortgages closed by repayment						77,936,264		(5,807)			(5,807)		65,472,610	77,551,831		229,116	229,116
P4200210929	Novato	CA		06/25/2020	03/12/2021	101		2			2			103			
P2001017362	Round Rock	TX		06/25/2020	03/12/2021	760		15			15			775			
P4191209483	Newtown Square	PA		06/25/2020	03/12/2021	418		8			8			427			
P2009020292	Freehold	NJ		12/30/2020	03/12/2021	53,513		(2,862)			(2,862)			50,651			
P4200110158	Sacramento	CA		02/12/2021	03/12/2021	1,347		30			30			1,377			
P2009020222	Rancho Mirage	CA		12/30/2020	03/12/2021	788		(38)			(38)			750			
P2009020278	Raleigh	NC		12/30/2020	03/12/2021	367		(20)			(20)			348			
P2009020189	Boerne	TX		12/16/2020	03/12/2021	2,112		(51)			(51)			2,061			
P2002017871	Greenfield	WI		06/25/2020	03/12/2021	446		8			8			454			
P1912016633	Lutz	FL		06/25/2020	02/12/2021	469		10			10			478			
P2009020091	Beverly Hills	CA		12/18/2020	03/12/2021	3,583		(146)			(146)			3,437			
P2009020122	Rego Park	NY		12/18/2020	03/12/2021	363		(15)			(15)			348			
P2009020098	Katonah	NY		12/18/2020	03/12/2021	1,299		(53)			(53)			1,247			
P1912016919	San Jose	CA		06/25/2020	03/12/2021	2,362		61			61			2,423			
P2009020221	Santa Barbara	CA		12/30/2020	02/12/2021	813		(39)			(39)			774			
P2001017071	Mill Spring	NC		06/25/2020	03/12/2021	242		5			5			247			
P1911016023	Mesa	AZ		06/25/2020	03/12/2021	566		16			16			582			
P2009020060	Corona	NY		12/18/2020	03/12/2021	2,337		(95)			(95)			2,242			
P1912016714	Brick	NJ		06/25/2020	03/12/2021	1,002		20			20			1,022			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020194	San Diego	CA		12/30/2020	03/12/2021	1,036		(25)			(25)			1,011			
P2009020118	Sherman Oaks	CA		12/18/2020	03/12/2021	4,339		(177)			(177)			4,162			
P2009020347	PASADENA	MD		12/30/2020	03/12/2021												
P2001017008	Garden Grove	CA		06/25/2020	03/12/2021	1,232		23			23			1,255			
P2009020166	Charlotte	NC		12/30/2020	03/12/2021	255		(9)			(9)			246			
P4200211038	Peoria	AZ		06/25/2020	02/12/2021	1,195		23			23			1,218			
P2009020055	Glenn Heights	TX		12/16/2020	03/12/2021	322		(9)			(9)			312			
P2001017429	Los Angeles	CA		06/25/2020	03/12/2021	770		15			15			785			
P2009020103	New York	NY		12/18/2020	03/12/2021	32,167		(1,303)			(1,303)			30,864			
P1912016917	Diamond Bar	CA		06/25/2020	03/12/2021												
P2001017357	Folly Beach	SC		06/25/2020	03/12/2021	1,371		28			28			1,399			
P1912016282	Chesapeake Beach	MD		06/25/2020	03/12/2021	1,076		26			26			1,102			
P2009020086	Jericho	NY		12/18/2020	03/12/2021	5,824		(237)			(237)			5,587			
P2001017278	Eagle Mountain	UT		06/25/2020	03/12/2021	560		14			14			574			
P2009020213	East Dundee	IL		12/30/2020	03/12/2021	346		(16)			(16)			329			
P2001017121	Cypress	TX		06/25/2020	02/12/2021	427		9			9			436			
P2002017896	Star	ID		06/25/2020	03/12/2021	1,540		35			35			1,575			
P1910015438	Moraga	CA		06/25/2020	03/12/2021	2,488		50			50			2,539			
P2009020156	Missouri City	TX		12/16/2020	03/12/2021	1,570		(42)			(42)			1,528			
P1912016892	Atlanta	GA		06/25/2020	03/12/2021	1,180		21			21			1,201			
P2001017282	Atlanta	GA		06/25/2020	03/12/2021	365		7			7			372			
P2001017274	Monroe	NC		06/25/2020	03/12/2021	465		10			10			474			
P2002802501	Livermore	CA		06/25/2020	03/12/2021	4,063		78			78			4,142			
P4200110334	Chatsworth	CA		06/25/2020	03/12/2021	2,649		54			54			2,703			
P2009020087	Tinley Park	IL		12/18/2020	03/12/2021	1,886		(77)			(77)			1,809			
P1912016757	Eugene	OR		06/25/2020	03/12/2021	3,963		79			79			4,042			
P4200110015	Houston	TX		06/25/2020	03/12/2021	635		18			18			652			
P2009020244	FLOWER MOUND	TX		12/16/2020	03/12/2021	1,501		(78)			(78)			1,423			
P4191209711	Birmington	MI		06/25/2020	03/12/2021	91		2			2			93			
P2001017507	Savannah	GA		06/25/2020	03/12/2021	201,585		4,085			4,085			205,670			
P1911015919	Alhambra	CA		06/25/2020	03/12/2021	3,191		65			65			3,255			
P2009020138	Jersey City	NJ		12/18/2020	03/12/2021	653		(27)			(27)			627			
P2001017437	Pearland	TX		06/25/2020	03/12/2021	1,544		38			38			1,582			
P2009020123	Corona	NY		12/18/2020	03/12/2021	2,563		(104)			(104)			2,458			
P2009020129	Boca Raton	FL		12/18/2020	03/12/2021	1,233		(50)			(50)			1,182			
P4200109952	Valparaiso	IN		06/25/2020	03/12/2021	758		21			21			779			
P4200110272	Kennesaw	GA		06/25/2020	03/12/2021	1,469		30			30			1,499			
P1912016866	Green Valley	AZ		06/25/2020	03/12/2021	1,128		22			22			1,149			
P2009020105	Rego Park	NY		12/18/2020	03/12/2021	2,226		(90)			(90)			2,136			
P2009020099	Foster City	CA		12/18/2020	03/12/2021	2,994		(122)			(122)			2,873			
P4191209617	Coral Springs	FL		06/25/2020	03/12/2021	564		11			11			575			
P2009020134	Riverhead	NY		12/18/2020	03/12/2021	393		(16)			(16)			377			
P1911015649	Los Angeles	CA		06/25/2020	03/12/2021												
P4200110339	Philadelphia	PA		06/25/2020	03/12/2021	328		6			6			334			
P1912016653	Dallas	TX		06/25/2020	03/12/2021	1,833		42			42			1,875			
P1912016663	Oklahoma City	OK		06/25/2020	01/15/2021	125		2			2			128			
P4191209704	Bartlett	IL		06/25/2020	03/12/2021	657		13			13			671			
P1912016385	Oxnard	CA		06/25/2020	03/12/2021	1,058		21			21			1,080			
P2009020262	West Grove	PA		12/30/2020	03/12/2021	352		(19)			(19)			333			
P2002017876	Woodbridge	VA		06/25/2020	03/12/2021	1,259		26			26			1,285			
P2002017754	Las Vegas	NV		06/25/2020	03/12/2021	794		16			16			810			
P2009020224	Troutdale	OR		12/30/2020	03/12/2021	52		(2)			(2)			49			
P4191007911	Weslaco	TX		06/25/2020	03/12/2021	1,663		34			34			1,696			
P4191109209	Birmingham	MI		06/25/2020	03/12/2021												
P4200110287	Atlanta	GA		06/25/2020	03/12/2021	839		17			17			856			
P1911015883	Central Islip	NY		06/25/2020	03/12/2021	489		10			10			499			
P4200110351	Canyon Lake	CA		06/25/2020	03/12/2021	1,202		24			24			1,226			
P2008802558	Mill Valley	CA		08/14/2020	03/12/2021	2,869								2,869			
P2008802563	Castle Rock	CO		08/14/2020	03/12/2021												
P2009020261	Glendale	CA		12/30/2020	03/12/2021	1,711		(91)			(91)			1,619			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2001017525	San Diego	CA		06/25/2020	03/12/2021	4,096		83			83			4,179			
P4191108993	Pittsburgh	PA		06/25/2020	03/12/2021	964		20			20			984			
P1910015085	Snowflake	AZ		06/25/2020	03/12/2021	718		15			15			733			
P2009020064	Brooklyn	NY		12/18/2020	03/12/2021	4,362		(177)			(177)			4,186			
P4191209626	Hesperia	CA		06/25/2020	02/12/2021	209		4			4			213			
P2009020117	Roslyn Heights	NY		12/18/2020	03/12/2021	1,177		(48)			(48)			1,129			
P1911016092	Dawson	GA		06/25/2020	03/12/2021	1,453		29			29			1,482			
P2001017441	Culver City	CA		06/25/2020	03/12/2021	3,188		72			72			3,260			
P4200110254	Anaheim	CA		06/25/2020	03/12/2021	2,828		57			57			2,885			
P2009020083	Sarasota	FL		12/18/2020	03/12/2021	847		(35)			(35)			813			
P1911015951	Sarasota	FL		06/25/2020	03/12/2021	2,340		47			47			2,388			
P2009020232	Hurricane	UT		12/30/2020	03/12/2021	464		(11)			(11)			453			
P2009020045	Cypress	TX		12/16/2020	03/12/2021	4,042		(108)			(108)			3,934			
P2009020313	Los Angeles	CA		12/30/2020	03/12/2021	727		(39)			(39)			688			
P2009020033	WYCKOFF	NJ		12/16/2020	03/12/2021	1,375		(40)			(40)			1,335			
P2001802471	Santa Clarita	CA		06/25/2020	03/12/2021	1,881		38			38			1,919			
P2009020204	Hollywood	FL		12/30/2020	03/12/2021	258		(12)			(12)			246			
P1911015945	Henderson	NV		06/25/2020	03/12/2021	522		11			11			533			
P1912016405	McKinney	TX		06/25/2020	03/12/2021	678		14			14			692			
P4200110270	Newtown	PA		06/25/2020	03/12/2021	1,917		39			39			1,956			
P2001017051	Destin	FL		06/25/2020	03/12/2021	1,006		20			20			1,027			
P4200210619	Las Vegas	NV		06/25/2020	03/12/2021	2,229		45			45			2,275			
P2002017867	Sun City Center	FL		06/25/2020	03/12/2021	395		8			8			403			
P2009020230	Myrtle Beach	SC		12/30/2020	03/12/2021	181		(6)			(6)			175			
P1911015966	Las Vegas	NV		06/25/2020	03/12/2021	249		5			5			254			
P2009020233	Houston	TX		12/30/2020	03/12/2021	220		(6)			(6)			214			
P4200110484	Doral	FL		06/25/2020	03/12/2021	250,645		5,393			5,393			256,038			
P2009020250	FALLBROOK	CA		12/16/2020	03/12/2021	748		(39)			(39)			709			
P2001017577	Pacoima	CA		06/25/2020	03/12/2021	1,179		29			29			1,208			
P2009020177	Hoytsville	UT		12/16/2020	03/12/2021	656		(22)			(22)			634			
P4200110372	Logandale	NV		06/25/2020	03/12/2021	719		15			15			734			
P2009020455	Ray Twp	MI		01/27/2021	03/12/2021	194		(5)			(5)			189			
P2009020243	LYNN	MA		12/16/2020	03/12/2021	418		(22)			(22)			396			
P2001017064	Coral Springs	FL		06/25/2020	02/12/2021	256		5			5			261			
P2002017797	Carson City	NV		06/25/2020	03/12/2021	419		11			11			430			
P1911015669	Mission Viejo	CA		06/25/2020	03/12/2021	2,204		45			45			2,249			
P1912016882	Canyon Lake	TX		06/25/2020	01/15/2021	119		2			2			121			
P1912016435	Porter Ranch	CA		06/25/2020	03/12/2021	3,310		86			86			3,396			
P2009020056	Kew Gardens Hills	NY		12/18/2020	03/12/2021	679		(28)			(28)			651			
P2009020307	Rimrock	AZ		12/30/2020	03/12/2021	162		(9)			(9)			153			
P1912016800	Chicago	IL		06/25/2020	03/12/2021	638		13			13			650			
P4190706220	Millsboro	DE		06/25/2020	02/12/2021	1,204		25			25			1,228			
P1910015484	Ellensburg	WA		06/25/2020	03/12/2021	1,778		36			36			1,814			
P4200110273	Sandy Springs	GA		06/25/2020	03/12/2021	2,423		69			69			2,492			
P1912016246	Salisbury	MA		06/25/2020	03/12/2021	1,266		29			29			1,294			
P4200210823	Merritt Island	FL		06/25/2020	02/12/2021	725		20			20			745			
P1911016090	Marietta	GA		06/25/2020	03/12/2021	15,790		259			259			16,049			
P4200110349	St. Cloud	FL		06/25/2020	03/12/2021	710		14			14			724			
P2009020125	Brooklyn	NY		12/18/2020	03/12/2021	4,970		(202)			(202)			4,768			
P2009020225	Surprise	AZ		12/30/2020	03/12/2021	184		(9)			(9)			175			
P2009020219	Indio	CA		12/30/2020	03/12/2021												
P1912016925	Woodland	CA		06/25/2020	03/12/2021	1,142		23			23			1,165			
P2001017503	Lombard	IL		06/25/2020	03/12/2021	839		19			19			858			
P2002017784	Brentwood	TN		06/25/2020	03/12/2021	1,275		29			29			1,304			
P2009020085	Flushing	NY		12/18/2020	03/12/2021	2,117		(86)			(86)			2,031			
P2009020095	Staten Island	NY		12/18/2020	03/12/2021	1,115		(45)			(45)			1,069			
P1911015992	Bethany	CT		06/25/2020	03/12/2021	8,746		187			187			8,933			
P4200110137	Manassas	VA		06/25/2020	02/12/2021	218		4			4			223			
P1912016817	Addison	TX		06/25/2020	03/12/2021	434		9			9			442			
P1912016877	Menlo Park	CA		06/25/2020	03/12/2021												

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P1912016712	Waukegan	IL		06/25/2020	03/12/2021	319		8			8			327			
P2009020322	Crystal Lake	IL		12/30/2020	03/12/2021	251		(7)			(7)			244			
P2009020248	ELLICOTT CITY	MD		12/16/2020	03/12/2021												
P2001017268	Orlando	FL		06/25/2020	03/12/2021	500		12			12			512			
P2001017117	Punta Gorda	FL		06/25/2020	03/12/2021	677		19			19			696			
P4200110088	San Diego	CA		06/25/2020	03/12/2021	1,176		24			24			1,200			
P1912016721	San Jose	CA		06/25/2020	03/12/2021	1,864		42			42			1,906			
P4200110395	Cape Coral	FL		06/25/2020	03/12/2021	795		12			12			806			
P1911015884	Rocklin	CA		06/25/2020	03/12/2021	2,403		59			59			2,462			
P2009020042	Scottsdale	AZ		12/16/2020	03/12/2021												
P1912016907	Hollywood	MD		06/25/2020	03/12/2021	950		19			19			969			
P1911015907	Edmond	OK		06/25/2020	03/12/2021	1,301		25			25			1,326			
P2001017364	Irvine	CA		06/25/2020	03/12/2021	43,239		840			840			44,079			
P4190706262	Riverview	FL		06/25/2020	03/12/2021	605		12			12			617			
P4191108967	Houston	TX		06/25/2020	03/12/2021	1,146		23			23			1,169			
P2009020116	New York	NY		12/18/2020	03/12/2021	1,022		(42)			(42)			981			
P4200210621	Santa Ana	CA		06/25/2020	03/12/2021	1,798		34			34			1,832			
P2001017566	Lake Havasu City	AZ		06/25/2020	03/12/2021	531		12			12			543			
P2009020101	Rumson	NJ		12/18/2020	03/12/2021	1,401		(57)			(57)			1,344			
P2009020135	Astoria	NY		12/18/2020	03/12/2021	1,457		(59)			(59)			1,397			
P4191109039	Costa Mesa	CA		06/25/2020	03/12/2021	5,515		97			97			5,612			
P4191209569	Irvine	CA		06/25/2020	03/12/2021	3,689		75			75			3,763			
P2001017055	Los Angeles	CA		06/25/2020	03/12/2021	5,130		104			104			5,234			
P2009020073	Staten Island	NY		12/18/2020	03/12/2021	623		(25)			(25)			597			
P2008802567	Rancho Santa Margarita	CA		08/14/2020	03/12/2021	8,854								8,854			
P2009020154	Bethany	CT		12/16/2020	03/12/2021	1,238		(30)			(30)			1,207			
P2002017918	Waxhaw	NC		06/25/2020	03/12/2021	338		7			7			345			
P2001017424	Flower Mound	TX		06/25/2020	03/12/2021	800		16			16			816			
P4200210641	St George	UT		06/25/2020	03/12/2021	1,317		30			30			1,347			
P4191109097	Castle Rock	CO		06/25/2020	03/12/2021	1,243		25			25			1,268			
P2002802509	Los Angeles	CA		06/25/2020	03/12/2021												
P2009020215	Riverveiw	FL		12/30/2020	03/12/2021	227		(11)			(11)			217			
P4200110022	Great Meadows	NJ		06/25/2020	03/12/2021	486		10			10			496			
P2001017029	Orland Park	IL		06/25/2020	03/12/2021	615		13			13			628			
P2009020112	Commack	NY		12/18/2020	03/12/2021	1,114		(45)			(45)			1,069			
P2002802511	Westlake Village	CA		06/25/2020	03/12/2021												
P2009020074	Point Pleasant	NJ		12/18/2020	03/12/2021	1,051		(43)			(43)			1,009			
P2009020198	Austin	TX		12/30/2020	03/12/2021	237		(7)			(7)			230			
P2009020071	Valley Village	CA		12/18/2020	03/12/2021	1,625		(66)			(66)			1,559			
P2001017587	Marathon	FL		06/25/2020	03/12/2021	2,869		55			55			2,924			
P2009020208	Tampa	FL		12/30/2020	03/12/2021												
P2009020294	Katy	TX		12/30/2020	03/12/2021	1,201		(64)			(64)			1,137			
P2009020179	Oak Hills	CA		12/30/2020	03/12/2021	409		(12)			(12)			397			
P4200210687	Jacksonville	FL		06/25/2020	02/12/2021	819		20			20			839			
P2001017356	Menifee	CA		06/25/2020	03/12/2021	1,321		34			34			1,355			
P2009020348	AUGUSTA	MO		12/30/2020	03/12/2021	461		(22)			(22)			438			
P2009020220	Oak Ridge	NC		12/30/2020	02/12/2021	586		(28)			(28)			558			
P1910015023	Josephine	TX		06/25/2020	03/12/2021	371		8			8			379			
P2009020109	Valley Stream	NY		12/18/2020	03/12/2021	1,185		(48)			(48)			1,137			
P2001017132	Fayetteville	GA		06/25/2020	03/12/2021	1,495		30			30			1,525			
P4200109858	Homestead	FL		06/25/2020	01/15/2021	515		12			12			527			
P1912016657	Defiance	MO		06/25/2020	03/12/2021	11,519		233			233			11,753			
P2009020104	Wheaton	IL		12/18/2020	03/12/2021	1,661		(67)			(67)			1,593			
P4200110065	Charleston	SC		06/25/2020	03/12/2021	909		18			18			928			
P2002017624	Santa Barbara	CA		06/25/2020	03/12/2021	2,556		52			52			2,608			
P4200110145	Annandale	VA		06/25/2020	03/12/2021	992		27			27			1,019			
P2009020326	Celebration	FL		12/30/2020	03/12/2021	265		(7)			(7)			257			
P2001017189	Dinuba	CA		06/25/2020	03/12/2021	929		19			19			948			
P2009020202	Orlando	FL		12/30/2020	03/12/2021	77		(4)			(4)			73			
P4200110363	Royal Oaks	CA		06/25/2020	03/12/2021	1,760		36			36			1,795			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020351	HOUSTON	TX		12/30/2020	03/12/2021	417		(19)			(19)			398			
P2009020082	Fresh Meadows	NY		12/18/2020	03/12/2021	7,360		(299)			(299)			7,062			
P2009020242	IRVINE	CA		12/16/2020	02/12/2021	1,791		(68)			(68)			1,723			
P2009020175	DICKINSON	TX		12/30/2020	03/12/2021	3,503		(118)			(118)			3,385			
P2008802565	Agoura Hills	CA		08/14/2020	03/12/2021												
P4200109821	Gilbert	AZ		06/25/2020	03/12/2021	2,277		46			46			2,323			
P1912016331	Lake Worth	FL		06/25/2020	03/12/2021	3,024		61			61			3,085			
P1912016777	Modesto	CA		06/25/2020	03/12/2021	1,154		22			22			1,176			
P4200210989	Parkland	FL		06/25/2020	03/12/2021	2,436		49			49			2,485			
P2009020350	LAS VEGAS	NV		12/30/2020	03/12/2021	456		(22)			(22)			435			
P2009020131	Forest Hills	NY		12/18/2020	03/12/2021	2,171		(88)			(88)			2,083			
P1912016773	Northridge	CA		06/25/2020	03/12/2021	2,587		60			60			2,646			
P4200109846	Bolingbrook	IL		06/25/2020	03/12/2021	1,389		28			28			1,417			
P4191108841	North Miami Beach	FL		06/25/2020	03/12/2021	576		13			13			590			
P2009020114	Daly City	CA		12/18/2020	03/12/2021	1,083		(44)			(44)			1,039			
P4200109926	Folsom	CA		06/25/2020	03/12/2021	1,911		39			39			1,949			
P2009020339	EL CAJON	CA		12/30/2020	03/12/2021	886		(40)			(40)			846			
P2001017290	Waller	TX		06/25/2020	03/12/2021	781		16			16			797			
P2009020207	New Albany	OH		12/30/2020	02/12/2021												
P4191007952	New Smyrna Beach	FL		06/25/2020	03/12/2021	1,609		32			32			1,642			
P4191109054	Lakewood	NJ		06/25/2020	03/12/2021	896		20			20			916			
P2009020201	Hollywood	FL		12/30/2020	03/12/2021	309		(15)			(15)			294			
P2001017140	Tampa	FL		06/25/2020	03/12/2021	898		18			18			916			
P2009020106	Miami Beach	FL		12/18/2020	03/12/2021	5,203		(212)			(212)			4,991			
P2002017648	Los Angeles	CA		06/25/2020	03/12/2021												
P2009020226	El Cajon	CA		12/30/2020	03/12/2021	1,496		(40)			(40)			1,456			
P2009020286	Rancho Cucamonga	CA		12/30/2020	03/12/2021	9								9			
P2009020341	ANNAPOLIS	MD		12/30/2020	03/12/2021	439		(24)			(24)			415			
P4200109785	Charlotte	NC		06/25/2020	03/12/2021	6,346		129			129			6,475			
P2009020251	RICHARDSON	TX		12/16/2020	03/12/2021	394		(27)			(27)			367			
P2009020132	Issaquah	WA		12/18/2020	03/12/2021	1,489		(61)			(61)			1,428			
P1910015124	Boynton Beach	FL		06/25/2020	03/12/2021	2,422		49			49			2,471			
P2001017370	Simi Valley	CA		06/25/2020	03/12/2021	1,666		34			34			1,699			
P2009020167	Los Angeles	CA		12/30/2020	03/12/2021												
P4200110153	Belmont	NC		06/25/2020	03/12/2021	1,165		29			29			1,194			
P1911015633	Las Vegas	NV		06/25/2020	03/12/2021	1,023		21			21			1,044			
P4200210853	Hollywood	FL		06/25/2020	03/12/2021	1,320		27			27			1,347			
P2009020068	Jamaica	NY		12/18/2020	03/12/2021	942		(38)			(38)			904			
P2002017906	Miami	FL		06/25/2020	03/12/2021	1,057		22			22			1,079			
P1912016514	Riverside	CA		06/25/2020	01/15/2021	478		11			11			489			
P2008802561	Sherman Oaks	CA		08/14/2020	03/12/2021	3,693								3,693			
P2001017319	Apple Valley	CA		06/25/2020	03/12/2021	373		8			8			381			
P2001017439	Houston	TX		06/25/2020	02/12/2021	574		12			12			586			
P1912016953	Capistrano Beach	CA		06/25/2020	03/12/2021	1,960		40			40			2,000			
P2002017872	Milwaukee	WI		06/25/2020	03/12/2021	478		9			9			487			
P2001017595	West Bloomfield	MI		06/25/2020	01/15/2021	309		8			8			318			
P4200110047	Paso Robles	CA		06/25/2020	02/12/2021	1,673		34			34			1,707			
P2009020078	Brooklyn	NY		12/18/2020	03/12/2021	2,581		(105)			(105)			2,476			
P4200110159	Orlando	FL		06/25/2020	03/12/2021	1,213		24			24			1,237			
P2009020081	Brooklyn	NY		12/18/2020	03/12/2021	1,021		(42)			(42)			979			
P1911015697	Stuart	FL		06/25/2020	01/15/2021	380		8			8			388			
P4191108643	Orchard Lake	MI		06/25/2020	03/12/2021	664		14			14			677			
P2002017936	Paterson	NJ		06/25/2020	02/12/2021	461		6			6			468			
P2009020162	Katy	TX		12/16/2020	03/12/2021	900		(20)			(20)			881			
P2009020343	MESA	AZ		12/30/2020	03/12/2021	238		(11)			(11)			227			
P2009020168	Encino	CA		12/30/2020	03/12/2021	820		(20)			(20)			800			
P2009020163	Washington	DC		12/30/2020	03/12/2021	227		(8)			(8)			220			
P2009020100	Davenport	FL		12/18/2020	03/12/2021	768		(31)			(31)			737			
P2001017125	Hampshire	IL		06/25/2020	03/12/2021	921		19			19			939			
P2009020066	Brooklyn	NY		12/18/2020	03/12/2021	4,968		(202)			(202)			4,765			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P1912016789	West Palm Beach	FL		06/25/2020	03/12/2021	644		15			15			660			
P4200210589	Minneapolis	MN		06/25/2020	03/12/2021	1,845		37			37			1,883			
P2009020290	Torrance	CA		12/30/2020	02/12/2021	1,259		(67)			(67)			1,192			
P2001017182	Phoenix	AZ		06/25/2020	02/12/2021	876		18			18			893			
P2002017901	Huntington Beach	CA		06/25/2020	03/12/2021	2,508		54			54			2,562			
P2001017358	Muskegon	MI		06/25/2020	03/12/2021	342		7			7			349			
P1912016726	Phoenix	AZ		06/25/2020	03/12/2021	542		14			14			556			
P4191209377	Travelers Rest	SC		06/25/2020	03/12/2021	684		14			14			698			
P2009020089	Philadelphia	PA		12/18/2020	03/12/2021	516		(21)			(21)			495			
P2009020160	Newport Coast	CA		12/16/2020	03/12/2021												
P1908013849	Los Angeles	CA		06/25/2020	03/12/2021												
P2001017256	Hillsboro Beach	FL		06/25/2020	03/12/2021	1,900		36			36			1,936			
P1912016921	Chino	CA		06/25/2020	03/12/2021	968		20			20			987			
P4200109958	Bailey	CO		06/25/2020	03/12/2021	563		11			11			574			
P2010802589	Houston	TX		12/16/2020	03/12/2021	207		(6)			(6)			201			
P2009020211	El Cajon	CA		12/30/2020	03/12/2021	620		(30)			(30)			590			
P2009020475	Galt	CA		01/27/2021	03/12/2021	430		(12)			(12)			419			
P2009020150	Altadena	CA		12/16/2020	03/12/2021	3,867		(112)			(112)			3,755			
P1912016915	Lake Wales	FL		06/25/2020	03/12/2021	202		4			4			207			
P2009020344	Sandy Springs	GA		12/30/2020	03/12/2021	681		(31)			(31)			650			
P1912016596	Aloha	OR		02/12/2021	03/12/2021	826		22			22			848			
P1912016665	Shaver Lake	CA		06/25/2020	03/12/2021	407		8			8			415			
P1912016827	Farmers Branch	TX		06/25/2020	03/12/2021	461		9			9			470			
P2002017647	Corona	CA		06/25/2020	03/12/2021	2,498		50			50			2,549			
P1912016566	Clermont	FL		06/25/2020	03/12/2021	806		16			16			823			
P1912016905	Orlando	FL		06/25/2020	03/12/2021	1,396		28			28			1,424			
P4200110034	Huntsville	UT		06/25/2020	03/12/2021	284		6			6			290			
P4191109143	Fort Lupton	CO		06/25/2020	03/12/2021	1,613		33			33			1,646			
P4200210519	Tyler	TX		06/25/2020	03/12/2021	2,729		55			55			2,785			
P2009020264	Las Vegas	NV		12/30/2020	03/12/2021	1,475		(79)			(79)			1,396			
P2009020121	West Babylon	NY		12/18/2020	03/12/2021	586		(24)			(24)			562			
P2009020126	Brooklyn	NY		12/18/2020	03/12/2021	563		(23)			(23)			540			
P2009020115	San Jose	CA		12/18/2020	03/12/2021	1,425		(58)			(58)			1,367			
P2002802507	Oxnard	CA		06/25/2020	03/12/2021	1,567		32			32			1,599			
P4200210849	Scottsdale	AZ		06/25/2020	03/12/2021	69		1			1			71			
P2001017461	Paterson	NJ		06/25/2020	03/12/2021	1,015		21			21			1,036			
P4200210524	Coral Springs	FL		06/25/2020	03/12/2021	1,219		25			25			1,244			
P1912016305	Chandler	AZ		06/25/2020	03/12/2021	1,323		27			27			1,350			
P2001017535	Gilroy	CA		06/25/2020	03/12/2021												
P4191209523	West Palm Beach	FL		06/25/2020	03/12/2021	1,114		23			23			1,136			
P2001017485	Sacramento	CA		06/25/2020	03/12/2021	1,824		37			37			1,861			
P2009020075	Tracy	CA		12/18/2020	03/12/2021	5,180		(210)			(210)			4,971			
P4200109907	Wichita	KS		02/12/2021	03/12/2021	7,937		160			160			8,097			
P2009020291	Murrieta	CA		12/30/2020	03/12/2021	367		(20)			(20)			348			
P4200110331	Minneapolis	MN		06/25/2020	03/12/2021	1,953		51			51			2,004			
P2008802562	La Habra Heights	CA		08/14/2020	03/12/2021	2,284								2,284			
P4200210835	Daufuskie Island	SC		06/25/2020	02/12/2021												
P2009020282	Hudson	FL		12/30/2020	03/12/2021	144		(8)			(8)			136			
P4200210600	Davenport	FL		06/25/2020	03/12/2021	1,341		30			30			1,371			
P2009020142	Port Saint Lucie	FL		12/18/2020	03/12/2021	478		(19)			(19)			459			
P1912016339	Las Vegas	NV		06/25/2020	03/12/2021	617		12			12			629			
P4200109949	Califon	NJ		06/25/2020	02/12/2021	1,308		26			26			1,334			
P4200110377	North Las Vegas	NV		06/25/2020	03/12/2021	1,025		23			23			1,048			
P2001017307	Big Bear City	CA		06/25/2020	03/12/2021	504		10			10			515			
P2009020193	San Diego	CA		12/30/2020	03/12/2021	1,026		(25)			(25)			1,001			
P2009020165	Kyle	TX		12/16/2020	03/12/2021	138		(4)			(4)			134			
P2009020212	Chicago	IL		12/30/2020	03/12/2021	415		(20)			(20)			396			
P2009020265	Encino	CA		12/30/2020	02/12/2021	596		(32)			(32)			564			
P2009020136	Lodi	NJ		12/18/2020	03/12/2021	358		(15)			(15)			344			
P2009020084	Bronx	NY		12/18/2020	03/12/2021	1,447		(59)			(59)			1,388			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2009020090	Staten Island	NY		12/18/2020	03/12/2021	1,320		(54)			(54)			1,266			
P1911015923	Alhambra	CA		06/25/2020	03/12/2021	3,090		62			62			3,153			
P2002802504	Los Angeles	CA		06/25/2020	02/12/2021												
P1912016729	Chandler	AZ		06/25/2020	02/12/2021	1,572		32			32			1,603			
P2009020127	Astoria	NY		12/18/2020	03/12/2021	2,045		(83)			(83)			1,961			
P2008802557	Huntington Beach	CA		08/14/2020	03/12/2021												
P4200210665	Southwest Ranches	FL		06/25/2020	03/12/2021	4,039		82			82			4,120			
P2009020059	Staten Island	NY		12/18/2020	03/12/2021	1,403		(57)			(57)			1,346			
P2009020171	Oakland	CA		12/30/2020	03/12/2021	369		(10)			(10)			360			
P1909014241	Phillipsburg	NJ		06/25/2020	03/12/2021	24,642		503			503			25,145			
P4200210901	Overland Park	KS		06/25/2020	03/12/2021	607		12			12			620			
P1908013340	Irvine	CA		06/25/2020	02/12/2021	387		7			7			394			
P2009020346	QUEEN CREEK	AZ		12/30/2020	03/12/2021	272		(17)			(17)			255			
P2009020048	San Francisco	CA		12/16/2020	03/12/2021												
P1912016715	Altadena Area	CA		06/25/2020	03/12/2021	2,556		51			51			2,607			
P2009020133	Plantation	FL		12/18/2020	03/12/2021	622		(25)			(25)			596			
P2009020234	Jackson	NJ		12/30/2020	03/12/2021	509		(14)			(14)			496			
P4200109834	Richmond	TX		06/25/2020	03/12/2021	313		5			5			318			
P4191209357	Gilbert	AZ		06/25/2020	03/12/2021	1,842		37			37			1,879			
P2009020246	LA VERNE	CA		12/16/2020	03/12/2021												
P2001802485	Wadsworth	OH		01/15/2021	03/12/2021	225		5			5			230			
P2009020072	Cape May	NJ		12/18/2020	03/12/2021	482		(20)			(20)			463			
P2009020070	Brooklyn	NY		12/18/2020	03/12/2021	1,973		(80)			(80)			1,893			
P2009020217	Kingsland	TX		12/30/2020	03/12/2021	2,295		(109)			(109)			2,186			
P4200110097	Willcox	AZ		06/25/2020	03/12/2021	502		10			10			512			
P2002017986	Yorba Linda	CA		06/25/2020	03/12/2021	3,213		60			60			3,272			
P2009020495	Apple Valley	CA		02/09/2021	03/12/2021	293		(9)			(9)			285			
P2009020110	Sparta	NJ		12/18/2020	03/12/2021	934		(38)			(38)			896			
P2009020169	Fort Lee	NJ		12/30/2020	03/12/2021	821		(24)			(24)			798			
P2009020057	Bronx	NY		12/18/2020	03/12/2021	1,480		(60)			(60)			1,420			
P2009020180	Miramar	FL		12/30/2020	03/12/2021	238		(5)			(5)			233			
P4200210952	Johns Island	SC		06/25/2020	03/12/2021	442		11			11			453			
P2001017237	Moorpark	CA		06/25/2020	03/12/2021	1,006		20			20			1,027			
P2001017316	Leander	TX		06/25/2020	03/12/2021	818		17			17			834			
P2009020159	Gilbert	AZ		12/16/2020	03/12/2021												
P2002017725	Moreno Valley	CA		06/25/2020	03/12/2021	526		11			11			537			
P2001017276	Griffin	GA		06/25/2020	03/12/2021	472		10			10			481			
P4191008248	Bonita	CA		06/25/2020	03/12/2021	2,295		46			46			2,341			
P2001017118	Riverview	FL		06/25/2020	02/12/2021	567		11			11			578			
P2009020223	Spring	TX		12/30/2020	03/12/2021	296		(14)			(14)			282			
P2009020172	Collinsville	TX		12/16/2020	03/12/2021	754		(20)			(20)			734			
P2009020141	Pittsburg	CA		12/18/2020	03/12/2021	810		(33)			(33)			777			
P2009020270	Pocatello	ID		12/30/2020	03/12/2021	4								4			
P2008802560	Penngrove	CA		08/14/2020	02/12/2021												
P4200210809	Sparks	NV		06/25/2020	01/15/2021	954		23			23			977			
P2009020113	Miami Beach	FL		12/18/2020	03/12/2021	2,348		(95)			(95)			2,253			
P1912016619	Queen Creek	AZ		06/25/2020	03/12/2021	844		24			24			868			
P2001702367	Alsip	IL		06/25/2020	03/12/2021	723		17			17			740			
P2009020140	Glendale	NY		12/18/2020	03/12/2021	1,763		(72)			(72)			1,691			
P2009020119	Roseville	CA		12/18/2020	03/12/2021	1,020		(41)			(41)			978			
P2009020093	Brooklyn	NY		12/18/2020	03/12/2021	2,094		(85)			(85)			2,008			
P2002018021	Sunnyvale	CA		06/25/2020	03/12/2021	4,620		93			93			4,713			
P2009020263	Santa Margarita	CA		12/30/2020	03/12/2021	211		(11)			(11)			200			
P2002018015	Clarendon Hills	IL		06/25/2020	03/12/2021	2,543		51			51			2,594			
P2009020214	Fort Myers	FL		12/30/2020	03/12/2021	1,582		(75)			(75)			1,506			
P1912016931	San Diego	CA		06/25/2020	03/12/2021	3,436		69			69			3,505			
P1911015549	Garden Ridge	TX		06/25/2020	03/12/2021	3,628		74			74			3,701			
P2002802503	Santa Monica	CA		06/25/2020	02/12/2021	2,336		49			49			2,385			
P2009020205	Boise	ID		12/30/2020	02/12/2021	231		(11)			(11)			220			
P2002017990	La Puente	CA		06/25/2020	03/12/2021	1,514		31			31			1,545			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
P2001017596	Austin	TX		06/25/2020	01/15/2021	2,130		55			55			2,185			
P1912016281	Winfield	IL		06/25/2020	03/12/2021	1,132		23			23			1,155			
P1912016529	River Vale	NJ		06/25/2020	03/12/2021												
P2009020009	Santa Monica	CA		12/16/2020	03/12/2021	13,395		(198)			(198)			13,198			
P2002017634	Orlando	FL		06/25/2020	03/12/2021	698		14			14			712			
P2009020128	Flushing	NY		12/18/2020	03/12/2021	490		(20)			(20)			470			
P2009020209	Hutchinson Island	FL		12/30/2020	03/12/2021	10,804		(514)			(514)			10,290			
P2009020200	Henrico	VA		12/30/2020	03/12/2021	437		(21)			(21)			416			
P2001017263	Los Angeles	CA		06/25/2020	03/12/2021	340		7			7			347			
P2009020080	Portsmouth	NH		12/18/2020	03/12/2021	605		(25)			(25)			580			
P4200210699	Landing	NJ		06/25/2020	03/12/2021	1,050		21			21			1,071			
P4200210627	Santa Ana	CA		06/25/2020	03/12/2021	1,818		35			35			1,853			
P1911015920	Alhambra	CA		06/25/2020	03/12/2021	3,194		65			65			3,259			
P2001017339	Wesley Chapel	FL		06/25/2020	03/12/2021	638		13			13			651			
P2009020199	Hillsboro	OR		12/30/2020	03/12/2021	849		(40)			(40)			809			
P2009020218	Brownsburg	IN		12/30/2020	03/12/2021	446		(21)			(21)			425			
P2001017459	Temple City	CA		12/14/2020	01/01/2021	(20)		11			11			(9)			
P2009020096	Cedarhurst	NY		12/18/2020	03/12/2021	2,076		(84)			(84)			1,991			
P2009020216	Franklin	WI		12/30/2020	03/12/2021	342		(16)			(16)			326			
P2009020079	Rego Park	NY		12/18/2020	03/12/2021	1,146		(47)			(47)			1,099			
P2009020349	JACKSONVILLE	FL		12/30/2020	03/12/2021	630		(26)			(26)			604			
P1912016390	Clovis	CA		06/25/2020	03/12/2021	1,071		21			21			1,092			
P2001017434	Hackensack	NJ		06/25/2020	03/12/2021	932		19			19			951			
P1911015921	Alhambra	CA		06/25/2020	03/12/2021	2,655		54			54			2,709			
P2001017123	Los Alamitos	CA		06/25/2020	03/12/2021	1,244		25			25			1,269			
P2009020097	Orlando	FL		12/18/2020	03/12/2021	659		(27)			(27)			632			
P2002802520	Pomona	CA		06/25/2020	03/12/2021	1,016		21			21			1,036			
P2001017372	San Diego	CA		06/25/2020	03/12/2021	3,903		78			78			3,980			
P2009020259	Modesto	CA		12/30/2020	03/12/2021	129		(3)			(3)			125			
P2009020092	Olathe	KS		12/18/2020	03/12/2021	691		(28)			(28)			663			
P1912016641	Dracut	MA		06/25/2020	03/12/2021	381		8			8			389			
P1912016824	Santa Clarita	CA		06/25/2020	03/12/2021	733		15			15			748			
P1910015275	Newark	NJ		06/25/2020	03/12/2021	491		9			9			500			
P2001702363	Hawthorn Woods	IL		06/25/2020	03/12/2021	770		21			21			791			
P2009020077	Corona	NY		12/18/2020	03/12/2021	466		(19)			(19)			447			
P2009020176	Paradise Valley	AZ		12/30/2020	03/12/2021												
P1908013748	Dublin	OH		06/25/2020	03/12/2021	2,125		43			43			2,168			
P2009020318	roseville	CA		01/14/2021	03/12/2021	347		(9)			(9)			338			
P4200110242	Fountain Hills	AZ		06/25/2020	03/12/2021	475		11			11			486			
P2009020245	RIVERSIDE	CA		12/16/2020	02/12/2021	1,964		(99)			(99)			1,865			
P2001017551	Raleigh	NC		06/25/2020	03/12/2021	1,371		28			28			1,399			
P2009020164	Manteca	CA		12/16/2020	03/12/2021	899		(26)			(26)			873			
P4200110249	Encinitas	CA		06/25/2020	03/12/2021	2,137		48			48			2,184			
P2009020124	Bethel Island	CA		12/18/2020	03/12/2021	2,056		(84)			(84)			1,972			
P4200210777	Wellington	FL		06/25/2020	03/12/2021	241		5			5			246			
P2002018000	Mammoth Lakes	CA		06/25/2020	03/12/2021	1,518		26			26			1,545			
P2009020044	Charlotte	NC		12/16/2020	03/12/2021	503		(15)			(15)			489			
P2009020267	Fairfield	CA		12/30/2020	03/12/2021	3,620		(194)			(194)			3,426			
P2009020076	Jamaica	NY		12/18/2020	03/12/2021	1,148		(47)			(47)			1,101			
P2009020137	Monmouth Beach	NJ		12/18/2020	03/12/2021	1,021		(42)			(42)			979			
P4200110027	Lake Worth	FL		06/25/2020	02/12/2021	374		8			8			382			
P2009020157	Auburn	WA		12/16/2020	03/12/2021	446		(13)			(13)			433			
P1910015140	Seattle	WA		06/25/2020	03/12/2021	1,224		25			25			1,249			
P1912016979	Norco	CA		06/25/2020	03/12/2021	2,514		51			51			2,565			
P2001017374	Gresham	OR		06/25/2020	03/12/2021	617		12			12			630			
P2001017359	Roxbury	CT		06/25/2020	03/12/2021	1,748		35			35			1,783			
P2009020152	Crowley	TX		12/16/2020	03/12/2021	1,246		(36)			(36)			1,210			
P2009020061	Miami	FL		12/18/2020	03/12/2021	618		(25)			(25)			592			
P2009020481	KING OF PRUSSIA	PA		01/27/2021	03/12/2021	542		(16)			(16)			526			
P2002802518	Palm Springs	CA		06/25/2020	03/12/2021												

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020088	Providence	RI		12/18/2020	03/12/2021	792		(32)			(32)			760			
P4200110328	Encino	CA		06/25/2020	03/12/2021	6,997		141			141			7,137			
P2009020534	AMBOY	WA		02/02/2021	03/12/2021	371		(10)			(10)			361			
P2009020458	Los Angeles (Altadena Area)	CA		12/30/2020	03/12/2021												
P1912016880	Danville	CA		06/25/2020	03/12/2021	1,740		35			35			1,775			
P4200210848	Atlanta	GA		06/25/2020	03/12/2021	1,371		28			28			1,399			
P2002017684	Aurora	CO		06/25/2020	03/12/2021	850		16			16			866			
P1912016939	Destin	FL		06/25/2020	03/12/2021	1,231		25			25			1,255			
P2008802564	Canyon Country	CA		08/14/2020	03/12/2021												
P2009020187	Houston	TX		12/30/2020	03/12/2021	142		(4)			(4)			138			
P2002017680	Flagstaff	AZ		06/25/2020	01/15/2021	293		7			7			300			
P1912016954	Lake Havasu City	AZ		06/25/2020	03/12/2021	884		21			21			905			
P1912016782	Oakville	CT		06/25/2020	03/12/2021	4,027		82			82			4,109			
P1911015833	Beach City	TX		06/25/2020	03/12/2021	1,460		30			30			1,489			
P4200110233	San Juan Capistrano	CA		06/25/2020	03/12/2021	1,727		35			35			1,762			
P2009020108	Sewell	NJ		12/18/2020	03/12/2021	848		(35)			(35)			814			
P2002017645	West Hills	CA		06/25/2020	02/12/2021	1,615		33			33			1,648			
P1911016128	Saint Augustine	FL		06/25/2020	01/15/2021	153		4			4			157			
P4191209247	Woodland Hills	CA		06/25/2020	03/12/2021	3,534		71			71			3,605			
P2009020345	PORTERVILLE	CA		12/30/2020	03/12/2021	311		(13)			(13)			298			
P2009020252	HOLT	MO		12/16/2020	03/12/2021	350		(13)			(13)			337			
P2002017825	Edmond	OK		06/25/2020	03/12/2021	953		19			19			972			
P1912016770	Greentown	PA		06/25/2020	03/12/2021	626		13			13			638			
P2009020316	Lancaster	CA		12/30/2020	03/12/2021	1,056		(56)			(56)			1,000			
P2009020178	Orlando	FL		12/16/2020	03/12/2021	962		(26)			(26)			936			
P4191109008	Richmond	TX		06/25/2020	03/12/2021	603		12			12			615			
P4191209630	Portage	MI		06/25/2020	03/12/2021	396		11			11			407			
P2009020203	Lombard	IL		12/30/2020	03/12/2021	243		(12)			(12)			232			
P2009020069	New York	NY		12/18/2020	03/12/2021	5,560		(226)			(226)			5,333			
P2008802559	Carmel	CA		08/14/2020	02/12/2021												
P2009020067	Wilmington	DE		12/18/2020	03/12/2021	2,656		(108)			(108)			2,548			
P2001017220	Las Vegas	NV		06/25/2020	03/12/2021	1,790		36			36			1,826			
P2009020111	Long Beach	NY		12/18/2020	03/12/2021	1,357		(55)			(55)			1,302			
P4191209707	Palmdale	CA		06/25/2020	03/12/2021	927		19			19			946			
P2009020247	CARROLLTON	TX		12/16/2020	02/12/2021	398		(21)			(21)			377			
P2009020161	Granada Hills	CA		12/16/2020	03/12/2021	2,065		(55)			(55)			2,009			
P2009020196	Huntersville	NC		12/30/2020	03/12/2021	227		(7)			(7)			221			
P2001017135	San Diego	CA		06/25/2020	02/12/2021	3,545		72			72			3,617			
P2009020319	Dacono	CO		12/30/2020	03/12/2021	278		(9)			(9)			268			
P2009020227	Lakewood	CO		12/30/2020	03/12/2021	324		(9)			(9)			315			
P2009020130	Flushing	NY		12/18/2020	03/12/2021	1,586		(65)			(65)			1,521			
P2001017478	Oakland	CA		06/25/2020	03/12/2021	216		5			5			221			
P2001017149	Salem	OR		06/25/2020	03/12/2021	310		6			6			317			
P2009020107	Miami	FL		12/18/2020	03/12/2021	1,167		(47)			(47)			1,119			
P2009020173	Woodbridge	VA		12/16/2020	03/12/2021	676		(23)			(23)			653			
P2009020210	Cranbury	NJ		12/30/2020	03/12/2021	105		(5)			(5)			100			
P1912016769	Northridge	CA		06/25/2020	03/12/2021	752		18			18			770			
P1912016573	Rio Rancho	NM		06/25/2020	03/12/2021	560		11			11			571			
P2009020053	Stockton	CA		12/16/2020	03/12/2021												
P2009020249	DENVER	CO		12/16/2020	02/12/2021	864		(61)			(61)			803			
P2009020062	Maspeth	NY		12/18/2020	03/12/2021	2,161		(87)			(87)			2,074			
P2009020065	Brooklyn	NY		12/18/2020	03/12/2021	1,291		(53)			(53)			1,238			
P1911015918	Alhambra	CA		06/25/2020	03/12/2021	2,960		60			60			3,020			
P2009020206	Tampa	FL		12/30/2020	03/12/2021	376		(18)			(18)			358			
P2001017193	Oklahoma City	OK		06/25/2020	03/12/2021	1,238		25			25			1,263			
P2009020342	DESERT HOT SPRINGS	CA		12/30/2020	03/12/2021	519		(20)			(20)			499			
P2009020241	ESCONDIDO	CA		12/16/2020	03/12/2021	453		(24)			(24)			429			
P4200210886	Woodlawn	TN		06/25/2020	03/12/2021	232		5			5			237			
P2009020120	Boston	MA		12/18/2020	03/12/2021	4,551		(185)			(185)			4,366			
P2001017054	Salt Lake City	UT		06/25/2020	03/12/2021	1,331		36			36			1,367			

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Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0800001	GRAND RAPIDS	MI		12/31/2020		1,347,078								48,881			
0800002	GRAND RAPIDS	MI		12/31/2020		1,321,985								49,780			
0800004	LEBANON	OH		12/31/2020		508,950								56,882			
0800005	DAYTON	TX		12/31/2020		11,825,905								69,500			
0900249	ALICE	TX		04/15/2004		141,323								18,553			
0900252	CHATTANOOGA	TN		12/31/2020		1,880,189								40,588			
0900292	AMMON	ID		05/27/2004		152,314								55,764			
0900447	MEMPHIS	TN		05/10/2005		295,361								42,236			
0900509	ALBUQUERQUE	NM		09/15/2005		278,677								34,457			
0900510	ALBUQUERQUE	NM		09/15/2005		129,655								16,031			
0900561	SOUTHFIELD	MI		12/15/2005		4,917,084								36,138			
0900588	CAREFREE	AZ		02/21/2006		52,064								21,671			
0900589	SCOTTSDALE	AZ		04/13/2006		56,508								16,495			
0900678	FOUNTAIN HILL	AZ		05/11/2006		974,448								6,801			
0900755	TUALATIN	OR		10/11/2006		327,743								23,937			
0900767	ANN ARBOR	MI		04/30/2007		547,582								83,822			
0900783	GARDENDALE	AL		02/16/2007		255,314								16,718			
0900863	MADISON HEIGHTS	MI		09/12/2007		432,985								23,588			
0900864	BRIGHTON	MI		09/12/2007		831,330								45,288			
0900869	BAKERSFIELD	CA		10/03/2007		331,670								39,390			
0900932	DALLAS	TX		12/13/2007		499,236								25,747			
0900984	MARTINSBURG	WV		03/17/2008		496,616								87,121			
0901092	CLOVER	SC		12/31/2020		635,441								15,920			
0901095	ATLANTA	GA		12/31/2020		1,940,543								23,298			
0901172	BETHESDA	MD		07/30/2009		1,504,670								54,593			
0901180	JONESBORO	AR		12/02/2009		1,810,547								51,653			
0901187	DALLAS	TX		08/17/2009		612,205								27,820			
0901195	MARTINSBURG	WV		11/09/2009		1,553,211								81,129			
0901205	AUSTIN	TX		10/30/2009		1,403,500								51,473			
0901207	HICKORY	NC		10/29/2009		360,566								87,819			
0901228	BEACHWOOD	OH		12/15/2009		299,680								40,730			
0901233	OVERLAND PARK	KS		02/01/2010		1,781,456								93,573			
0901246	CHARLOTTE	NC		03/15/2010		729,861								16,831			
0901261	HELENA	MT		05/06/2010		145,868								6,867			
0901262	BETHANY	OK		05/06/2010		168,790								7,946			
0901290	VANDALIA	OH		08/05/2010		990,939								44,899			
0901305	OREM	UT		07/01/2010		2,834,370								90,340			
0901322	JACKSON	MS		10/29/2010		2,395,026								24,078			
0901325	BEAUMONT	TX		12/02/2010		281,738								11,733			
0901331	CARROLLTON	TX		10/08/2010		661,812								18,918			
0901334	CLEVELAND	OH		12/09/2010		858,453								35,391			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		877,579								24,493			
0901361	LINCOLN	NE		02/01/2011		1,211,898								33,843			
0901366	EL PASO	TX		11/22/2010		621,422								26,172			
0901368	HOUSTON	TX		01/13/2011		940,668								25,901			
0901386	CONROE	TX		02/22/2011		901,019								2,868			
0901398	STROUDSBURG	PA		01/31/2011		2,164,149								19,759			
0901403	TEMPE	AZ		02/28/2011		949,746								39,136			
0901444	NATIONAL CITY	CA		06/13/2011		633,015								23,484			
0901445	HEBRON	KY		05/11/2011		471,769								18,289			
0901472	MAYFIELD HEIGHTS	OH		07/28/2011		642,612								15,429			
0901474	MONTCLAIR	CA		08/11/2011		828,483								83,141			
0901475	HUNTSVILLE	AL		06/30/2011		747,876								19,339			
0901480	MILWAUKEE	WI		07/12/2011		1,782,487								17,914			
0901482	JACKSON	MS		07/21/2011		486,294								17,944			
0901484	WEST ALLIS	WI		07/19/2011		366,871								32,159			
0901514	GLENDALE	WI		09/23/2011		2,262,368								22,377			
0901523	KNOXVILLE	TN		09/30/2011		223,178								65,866			
0901528	EDEN PRAIRIE	MN		09/26/2011		1,307,503								50,077			
0901534	SAN ANTONIO	TX		09/12/2011		984,793								30,935			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0901535	SALT LAKE CITY	UT		10/18/2011		687,511								18,271			
0901557	CHARLOTTE	NC		02/06/2012		827,192								7,849			
0901559	TACOMA	WA		02/15/2012		3,462,282								53,795			
0901560	TACOMA	WA		02/15/2012		1,837,129								28,544			
0901571	HARRISON CITY	PA		04/30/2012		7,317,021								71,742			
0901575	ABERDEEN	NC		04/26/2012		6,571,958								63,658			
0901579	JACKSON	MS		04/17/2012		5,011,436								53,855			
0901585	DRAPER	UT		03/30/2012		337,401								17,270			
0901602	TIGARD	OR		06/13/2012		1,229,531								40,002			
0901603	ALISA VIEJO	CA		05/31/2012		3,152,471								31,092			
0901606	ATLANTA	GA		06/13/2012		1,247,576								20,139			
0901608	BRENTWOOD	TN		05/31/2012		2,453,937								8,188			
0901610	SPRINGFIELD	MO		06/27/2012		1,231,633								28,789			
0901616	ANDERSON	IN		07/12/2012		3,933,467								38,962			
0901618	ORANGE	CA		06/27/2012		991,431								3,058			
0901625	RIVERVIEW	FL		08/28/2012		2,628,365								81,293			
0901632	SOMERSET	KY		09/07/2012		2,330,731								36,353			
0901636	PASADENA	CA		09/04/2012		3,081,089								47,603			
0901641	JOHNSON CITY	TN		09/10/2012		5,570,233								53,960			
0901642	LOGAN	UT		09/11/2012		4,655,124								14,376			
0901643	SNELVILLE	GA		10/01/2012		798,462								23,882			
0901644	KALAMAZOO	MI		09/20/2012		1,146,818								85,390			
0901645	WEST SENECA	NY		10/18/2012		1,816,699								40,810			
0901646	BENICIA	CA		09/05/2012		548,567								16,934			
0901651	MILL VALLEY	CA		09/25/2012		1,598,625								48,926			
0901654	CAMARILLO	CA		09/28/2012		1,132,813								11,140			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		817,182								18,264			
0901661	PINSON	AL		11/20/2012		2,508,260								76,529			
0901664	LEXINGTON	KY		11/01/2012		2,434,399								13,014			
0901665	ATLANTA	GA		11/13/2012		1,758,193								39,349			
0901668	FOLSOM	PA		12/18/2012		1,128,906								24,994			
0901673	DRAPER	UT		11/21/2012		833,067								25,142			
0901676	STERLING HEIGHTS	MI		12/21/2012		2,190,933								65,117			
0901678	BROKEN ARROW	OK		12/12/2012		1,212,185								18,681			
0901679	PHENIX CITY	AL		12/14/2012		1,935,463								42,632			
0901682	MARYVILLE	TN		12/13/2012		1,631,143								36,562			
0901686	REDMOND	WA		12/20/2012		1,671,856								16,357			
0901687	LYNNWOOD	WA		12/20/2012		915,540								8,957			
0901688	NEW HOPE	MN		12/27/2012		1,144,162								25,137			
0901689	SOMERSET	NJ		01/07/2013		1,604,066								15,358			
0901691	ST CLOUD	MN		12/20/2012		2,115,926								20,494			
0901695	BENSALEM	PA		01/08/2013		6,336,979								98,184			
0901697	DURHAM	NC		02/25/2013		1,359,260								29,037			
0901701	SNYDER	TX		02/20/2013		1,600,052								23,701			
0901703	PACE	FL		02/01/2013		2,486,301								23,804			
0901705	KENNESAW	GA		01/09/2013		1,627,693								34,463			
0901707	TUCSON	AZ		03/28/2013		4,280,304								91,190			
0901708	ORANGE	CA		01/30/2013		2,189,635								21,499			
0901709	MINNEAPOLIS	MN		02/12/2013		3,776,123								36,791			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,041,953								10,049			
0901713	CRESTVIEW HILLS	KY		02/26/2013		1,181,421								51,533			
0901716	KENNESAW	GA		02/28/2013		958,135								20,902			
0901717	WEST PALM BEACH	FL		03/05/2013		2,498,072								25,988			
0901718	WOODSIDE	NY		03/25/2013		5,475,287								53,546			
0901720	WASHINGTON	DC		03/11/2013		3,286,661								31,818			
0901721	TAKOMA PARK	MD		03/11/2013		1,202,437								11,641			
0901722	CHICAGO	IL		05/17/2013		1,310,942								27,484			
0901725	MINNETONKA	MN		04/01/2013		3,163,024								70,082			
0901726	MINNETONKA	MN		04/01/2013		3,163,024								70,082			
0901730	BLAINE	MN		04/01/2013		2,530,420								56,065			

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1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901731	SAN ANTONIO	TX		04/18/2013		1,238,538								11,487			
0901734	ROMEOVILLE	IL		04/30/2013		955,817								20,627			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,273,449								12,700			
0901736	PLANTATION	FL		04/11/2013		2,031,737								19,584			
0901738	HIGHLAND PARK	IL		04/16/2013		2,806,755								27,264			
0901743	EAGAN	MN		04/01/2013		1,262,781								27,345			
0901744	ROSWELL	GA		04/30/2013		4,993,052								89,934			
0901745	MANSFIELD	TX		05/16/2013		913,553								6,299			
0901746	MOBILE	AL		05/24/2013		714,123								20,022			
0901749	SAN DIEGO	CA		06/25/2013		2,380,592								22,824			
0901751	HAMBURG	NY		05/09/2013		759,132								15,958			
0901753	KIRKLAND	WA		04/30/2013		1,034,922								29,999			
0901754	NOVI	MI		05/15/2013		830,951								12,343			
0901755	DEERFIELD	IL		05/22/2013		1,930,514								18,634			
0901757	WOODBRIDGE	VA		05/31/2013		843,661								8,036			
0901760	SPRING	TX		05/30/2013		2,315,092								22,119			
0901764	MOBILE	AL		06/18/2013		1,146,708								25,724			
0901766	LA PUENTE	CA		06/03/2013		481,154								43,871			
0901767	MILL VALLEY	CA		06/10/2013		686,482								18,959			
0901771	INDIANAPOLIS	IN		06/25/2013		887,735								18,762			
0901772	TORRANCE	CA		06/27/2013		1,602,132								10,626			
0901773	SOUTHAVEN	MS		07/08/2013		635,977								30,631			
0901775	PHOENIX	AZ		07/10/2013		3,109,905								41,077			
0901777	ROCKY MOUNT	NC		06/26/2013		1,748,422								36,755			
0901778	ALPHARETTA	GA		06/27/2013		1,050,938								9,908			
0901780	ORANGE	CA		06/28/2013		887,678								2,725			
0901781	CHARLOTTE	NC		07/19/2013		1,256,544								42,084			
0901782	AGOURA HILLS	CA		08/14/2013		1,577,963								33,037			
0901785	TUCSON	AZ		07/03/2013		2,116,039								19,748			
0901788	FERGUSON	MO		08/13/2013		4,219,696								27,914			
0901794	BOYNTON BEACH	FL		12/31/2020		2,034,652								18,988			
0901797	ELLISVILLE	MO		08/13/2013		6,430,013								42,536			
0901801	STONE MOUNTAIN	GA		08/14/2013		4,682,583								38,438			
0901803	HAMBURG	NY		08/15/2013		2,924,212								27,629			
0901805	BIRMINGHAM	AL		09/03/2013		6,258,804								89,232			
0901808	ANN ARBOR	MI		08/29/2013		1,445,767								29,701			
0901809	PERRY	GA		07/31/2013		1,586,979								23,010			
0901814	TUSCON	AZ		09/26/2013		267,852								76,918			
0901815	ATLANTA	GA		09/10/2013		1,765,612								15,891			
0901818	SYRACUSE	NY		09/17/2013		2,073,385								24,159			
0901820	CARROLLTON	GA		09/26/2013		969,140								19,134			
0901821	ATHENS	GA		09/26/2013		1,700,245								33,568			
0901822	MIAMI	FL		09/25/2013		2,648,855								23,340			
0901823	EL PASO	TX		10/17/2013		2,153,383								56,325			
0901824	SPRING HILL	KS		10/03/2013		928,800								39,213			
0901828	INDIANAPOLIS	IN		09/19/2013		2,611,842								69,579			
0901829	ADDISON	IL		10/10/2013		7,110,719								102,115			
0901836	SAINT JOHNS	FL		10/03/2013		622,512								16,004			
0901844	HOUSTON	TX		11/12/2013		1,042,875								19,804			
0901846	MEMPHIS	TN		01/15/2014		7,749,310								67,013			
0901847	KENNESAW	GA		11/01/2013		1,537,283								20,930			
0901849	SHERWOOD	OR		12/18/2013		1,696,736								42,420			
0901850	RIVERVIEW	FL		12/04/2013		747,268								21,831			
0901855	WITCHITA FALLS	TX		11/19/2013		1,343,606								13,395			
0901857	NEW YORK	NY		11/22/2013		2,377,941								45,933			
0901863	CHITTENANGO	NY		12/19/2013		2,083,522								39,730			
0901866	GERMANTOWN	WI		01/07/2014		1,381,957								23,335			
0901871	CHANHASSEN	MN		01/21/2014		3,945,427								44,358			
0901872	ARDMORE	PA		01/07/2014		1,066,063								9,190			
0901873	BROOKFIELD	WI		01/17/2014		8,532,245								76,384			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901875	CHARLOTTE	NC		01/16/2014		1,212,974								10,434			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,019,527								43,646			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,327,973								25,056			
0901882	EXTON	PA		01/23/2014		585,397								14,603			
0901883	LOGAN	UT		04/14/2014		8,442,612								48,625			
0901887	FORT WAYNE	IN		03/17/2014		5,964,203								145,515			
0901888	COLORADO SPRINGS	CO		05/16/2014		3,682,862								29,880			
0901889	CORPUS CHRISTI	TX		03/20/2014		1,819,530								33,043			
0901892	CHARLOTTE	NC		03/27/2014		1,693,331								13,955			
0901893	MIDLOTHIAN	VA		03/27/2014		1,884,816								15,827			
0901894	MARIETTA	GA		04/10/2014		3,452,745								45,059			
0901896	TUCSON	AZ		03/27/2014		1,545,806								20,408			
0901897	SNELLVILLE	GA		05/02/2014		1,690,299								14,225			
0901898	ODESSA	TX		04/30/2014		1,979,678								36,658			
0901899	ODESSA	TX		04/30/2014		2,262,488								41,895			
0901900	GAINESVILLE	FL		04/15/2014		3,514,499								29,114			
0901901	VICTORIA	TX		05/14/2014		1,640,820								27,559			
0901902	MEBANE	NC		05/01/2014		6,504,275								54,540			
0901906	WICHITA FALLS	TX		05/01/2014		6,358,718								47,112			
0901907	SOUTHAVEN	MS		05/14/2014		1,578,969								21,122			
0901911	NEW HUDSON	MI		06/02/2014		2,876,974								51,811			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,028,822								54,220			
0901913	HOUSTON	TX		06/05/2014		3,143,006								25,982			
0901914	DENVER	CO		05/01/2014		2,579,976								47,954			
0901915	GAINESVILLE	FL		06/25/2014		4,502,612								59,243			
0901916	CRANBURY	NJ		09/09/2014		677,557								40,722			
0901917	RIALTO	CA		06/16/2014		3,739,264								21,577			
0901919	KATY	TX		07/21/2014		3,131,239								40,538			
0901920	FORT WORTH	TX		10/01/2014		6,396,410								112,500			
0901921	CHESAPEAKE	MD		06/30/2014		6,082,649								51,635			
0901922	WINCHESTER	KY		07/30/2014		3,765,384								32,019			
0901923	DOTHAN	AL		10/01/2014		1,856,014								15,304			
0901926	MINNETONKA	MN		07/29/2014		4,364,338								43,545			
0901927	LONG BEACH	CA		08/18/2014		2,040,066								17,029			
0901928	ANNADALE	VA		09/02/2014		2,983,409								24,738			
0901930	CHICAGO	IL		07/31/2014		2,199,303								18,677			
0901931	AMES	IA		09/18/2014		2,646,694								46,550			
0901932	KENNESAW	GA		09/17/2014		1,814,113								32,374			
0901933	CRANBURY	NJ		12/02/2014		1,811,056								40,594			
0901934	AUSTIN	TX		10/21/2014		2,395,464								19,631			
0901936	AUSTELL	GA		10/30/2014		2,141,327								26,863			
0901937	LOUIVILLE	KY		10/31/2014		2,104,992								27,891			
0901942	READINGTON	NJ		12/23/2014		8,493,427								193,987			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		8,751,084								165,110			
0901944	SEATTLE	WA		02/09/2015		3,033,616								18,416			
0901945	BRENTWOOD	CA		12/01/2014		3,839,697								32,145			
0901946	MADISON	TN		01/06/2015		760,727								109,835			
0901947	CHICAGO	IL		12/12/2014		2,697,700								62,019			
0901948	CHICAGO	IL		12/12/2014		2,333,511								53,647			
0901951	ROUND ROCK	TX		02/25/2015		1,810,154								14,965			
0901954	SARTELL	MN		12/17/2014		4,669,539								40,397			
0901955	AUSTIN	TX		01/08/2015		1,812,792								10,754			
0901956	KENNESAW	GA		12/17/2014		1,683,206								29,837			
0901957	FOREST GROVE	OR		12/23/2014		2,560,943								10,728			
0901958	FOREST GROVE	OR		12/23/2014		1,722,013								7,214			
0901959	TUCSON	AZ		12/23/2014		1,416,745								31,882			
0901960	WEST VALLEY CITY	UT		03/02/2015		5,557,269								47,195			
0901961	VALENCIA	CA		12/30/2014		3,640,745								65,327			
0901963	GRAND FORKS	ND		12/30/2014		2,127,191								18,200			
0901965	THOUSAND OAKS	CA		07/14/2015		3,152,895								18,656			

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Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0901968	ORO VALLEY	AZ		01/28/2015		1,619,957								13,824			
0901969	MUKILTEO	WA		01/30/2015		1,027,693								23,053			
0901970	SAINT JOHNS	FL		02/19/2015		1,747,600								22,503			
0901972	JACKSON	MS		02/11/2015		4,012,309								33,874			
0901973	TUCSON	AZ		02/10/2015		4,257,510								36,574			
0901974	TUSTIN	CA		03/24/2015		2,040,248								17,773			
0901975	FULLERTON	CA		03/26/2015		5,695,693								49,616			
0901978	HAMBURG	NY		03/13/2015		823,151								14,012			
0901979	ROCK TAVERN	NY		12/23/2014		1,329,848								30,373			
0901980	AMELIA	OH		03/31/2015		3,557,495								46,563			
0901981	GAHANNA	OH		03/10/2015		5,419,419								33,284			
0901982	OAK CREEK	WI		03/11/2015		3,620,252								31,200			
0901983	MONTICELLO	MN		04/28/2015		1,315,446								22,256			
0901985	BRIDGETON	MO		03/16/2015		3,336,193								28,483			
0901986	LOUISVILLE	KY		04/29/2015		3,098,831								31,717			
0901987	BIRMINGHAM	AL		03/02/2015		2,904,534								50,068			
0901989	STERLING HEIGHTS	MI		06/17/2015		3,933,944								87,992			
0901990	DURHAM	NC		03/24/2015		1,208,768								20,902			
0901991	BRONX	NY		04/30/2015		7,061,511								59,834			
0901992	OCOEE	FL		04/28/2015		4,030,939								33,315			
0901994	HILLSBORO	OR		04/30/2015		3,094,791								25,965			
0901995	BROOKFIELD	WI		04/13/2015		4,424,389								38,720			
0901996	BROOKFIELD	WI		04/10/2015		1,574,061								13,776			
0901997	WILMINGTON	CA		07/24/2015		12,626,104								203,052			
0901998	OMAHA	NE		05/15/2015		4,165,686								72,578			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,156,076								40,998			
0902000	FULLERTON	CA		04/30/2015		6,189,582								51,930			
0902001	ALBUQUERQUE	NM		04/28/2015		5,200,570								90,337			
0902002	WEBSTER	TX		04/28/2015		3,999,187								87,897			
0902004	LAS VEGAS	NV		05/14/2015		2,281,797								49,537			
0902005	HOLDEN	MA		07/01/2015		8,876,384								70,661			
0902006	GRESHAM	OR		04/30/2015		4,559,340								27,794			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,370,892								27,941			
0902008	SAN JOSE	CA		05/21/2015		1,559,142								26,563			
0902009	SAN JOSE	CA		05/28/2015		3,140,242								18,801			
0902010	TUALATIN	OR		05/21/2015		3,862,746								32,952			
0902012	FARMERS BRANCH	TX		06/01/2015		2,551,749								43,612			
0902013	FULLERTON	CA		06/04/2015		2,245,843								13,453			
0902014	MIDLAND	TX		05/14/2015		14,628,701								118,857			
0902015	HUNTINGTON BEACH	CA		09/01/2015		6,750,157								40,631			
0902016	AUSTIN	TX		06/19/2015		1,506,323								32,194			
0902017	SAN JOSE	CA		07/06/2015		6,436,064								108,762			
0902018	OCONOMOWOC	WI		08/27/2015		15,577,741								130,569			
0902019	ORANGE	CA		06/18/2015		1,716,533								14,602			
0902020	SALEM	OR		06/16/2015		1,733,952								42,364			
0902022	WARREN	MI		06/17/2015		2,301,042								65,606			
0902023	NEWPORT NEWS	VA		07/09/2015		1,299,873								10,712			
0902024	FLORENCE	KY		06/18/2015		2,177,907								18,466			
0902025	ANNAPOLIS	MD		07/01/2015		6,442,987								55,247			
0902027	COLLEYVILLE	TX		06/26/2015		3,191,576								26,757			
0902029	SAN ANTONIO	TX		06/24/2015		2,158,579								36,213			
0902030	AUBURN	WA		06/25/2015		1,255,118								26,825			
0902031	TACOMA	WA		06/25/2015		2,629,771								56,205			
0902034	LAWRENCEVILLE	GA		07/23/2015		3,073,343								33,298			
0902035	ST PAUL	MN		07/15/2015		3,939,569								67,894			
0902036	ST. LOUIS PARK	MN		06/18/2015		9,167,867								77,732			
0902037	MISSION VIEJO	CA		09/17/2015		5,651,955								46,552			
0902038	IRVINE	CA		06/30/2015		3,022,115								25,193			
0902039	CORPUS CHRISTI	TX		08/13/2015		1,691,886								27,893			
0902040	PORT ARANSAS	TX		08/13/2015		2,135,910								35,213			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902041	SALEM	OR		07/30/2015		3,635,910								29,875			
0902042	SOUTH BEND	IN		08/12/2015		1,113,446								52,616			
0902043	OCOEE	FL		09/15/2015		1,018,846								20,840			
0902044	ORLANDO	FL		09/15/2015		1,601,044								32,749			
0902045	MECHANICSVILLE	VA		08/06/2015		8,526,245								70,336			
0902046	VISTA	CA		07/08/2015		5,222,404								31,016			
0902047	POMPANO BEACH	FL		08/14/2015		2,462,683								29,336			
0902048	PEARLAND	TX		08/04/2015		3,577,260								28,577			
0902050	ALBUQUERQUE	NM		08/13/2015		5,174,986								84,487			
0902051	GREENFIELD	WI		09/09/2015		8,281,139								42,832			
0902052	MIDDLETON	WI		08/13/2015		3,928,497								31,275			
0902053	ALPHARETTA	GA		01/05/2016		4,422,767								32,458			
0902054	NASHVILLE	TN		12/01/2015		2,450,846								19,788			
0902055	JACKSONVILLE	FL		10/07/2015		2,343,516								28,202			
0902056	JACKSONVILLE	FL		10/01/2015		3,358,400								40,708			
0902057	SAN JOSE	CA		11/03/2015		3,184,844								18,055			
0902058	ROCKVILLE	MD		12/14/2015		3,188,848								24,057			
0902060	CHARLOTTE	NC		10/15/2015		4,174,517								32,945			
0902061	STAFFORD	TX		09/29/2015		3,855,503								62,669			
0902062	FLOWOOD	MS		10/27/2015		2,311,682								27,355			
0902063	BELLEVUE	WA		10/26/2015		6,265,169								101,626			
0902064	EARTH CITY	MO		11/17/2015		2,984,778								23,656			
0902065	EXTON	PA		10/30/2015		4,588,069								37,015			
0902066	SERLING HEIGHTS	MI		01/14/2016		2,019,140								79,775			
0902067	WEST CHESTER	OH		01/11/2016		2,854,381								22,572			
0902068	AUSTIN	TX		12/10/2015		4,549,585								71,714			
0902069	WATAUGA	TX		11/19/2015		3,544,974								28,622			
0902070	SAN ANTONIO	TX		11/12/2015		1,995,057								31,466			
0902071	SHOREWOOD	MN		11/04/2015		5,264,374								41,869			
0902072	PORTLAND	OR		11/30/2015		1,933,083								15,232			
0902073	CHULA VISTA	CA		11/19/2015		2,686,456								17,480			
0902074	TUCSON	AZ		12/03/2015		5,642,368								43,943			
0902075	SOUTH JORDAN	UT		11/17/2015		2,905,904								22,578			
0902076	OAKLAND	CA		02/01/2016		10,594,080								82,608			
0902078	ST CLOUD	MN		01/29/2016		7,400,248								58,520			
0902079	BOULDER	CO		12/31/2015		1,804,100								33,130			
0902080	GAINESVILLE	FL		12/30/2015		2,348,415								37,265			
0902081	GAINESVILLE	FL		12/30/2015		2,348,415								37,265			
0902082	ADDISON	TX		12/30/2015		2,819,256								44,677			
0902083	ELK RIVER	MN		01/19/2016		3,717,584								28,481			
0902084	JACKSON	MS		12/21/2015		1,912,007								22,368			
0902085	OWINGS MILLS	MD		01/29/2016		6,751,183								51,960			
0902086	ELLICOTT CITY	MD		01/29/2016		15,532,132								119,542			
0902088	SEATTLE	WA		01/27/2016		4,939,580								38,743			
0902089	LAKE ZURICH	IL		02/11/2016		4,887,018								35,222			
0902091	SURPRISE	AZ		03/01/2016		4,440,778								33,635			
0902093	KIRKWOOD	MO		02/16/2016		8,872,529								67,682			
0902096	BRIGHTON	CO		03/24/2016		598,635								20,710			
0902097	HAMBURG	NY		03/08/2016		450,543								15,587			
0902098	WESTMINSTER	CO		03/09/2016		2,207,973								76,300			
0902099	WILSONVILLE	OR		03/17/2016		2,753,874								15,063			
0902101	SAN DIEGO	CA		03/30/2016		19,276,097								111,175			
0902102	MILWAUKEE	WI		02/24/2016		6,976,593								80,954			
0902103	MILWAUKEE	WI		02/24/2016		4,517,219								52,416			
0902104	MADISON	WI		04/26/2016		5,140,679								39,783			
0902105	CANON CITY	CO		04/27/2016		2,950,983								33,690			
0902106	ALBANY	NY		05/13/2016		8,079,957								62,510			
0902107	CORPUS CHRISTI	TX		05/02/2016		3,652,358								28,030			
0902108	PORTLAND	OR		05/02/2016		2,612,361								39,578			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,652,358								28,030			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902111	DALLAS	TX		05/06/2016		9,611,769								146,523			
0902112	ST. LOUIS	MO		05/24/2016		4,811,986								73,506			
0902113	VANCOUVER	WA		06/01/2016		6,008,110								46,385			
0902114	CHARLOTTE	NC		06/09/2016		1,830,853								13,966			
0902115	NORCO	CA		07/01/2016		3,792,623								29,104			
0902116	EARTH CITY	MO		06/28/2016		9,808,281								75,717			
0902117	TUCSON	AZ		05/19/2016		1,425,344								26,923			
0902118	FLORA	MS		06/13/2016		1,565,539								43,906			
0902119	DEERFIELD	IL		07/12/2016		2,683,581								20,477			
0902120	KENNESAW	GA		10/07/2016		3,970,480								29,419			
0902121	KENNESAW	GA		06/22/2016		8,347,768								128,940			
0902122	ROSWELL	GA		06/23/2016		3,676,502								56,045			
0902123	CONYERS	GA		06/23/2016		2,707,315								41,271			
0902124	SMYRNA	GA		06/23/2016		3,847,744								59,464			
0902125	SMYRNA	GA		06/15/2016		4,953,568								101,410			
0902126	NORCROSS	GA		06/23/2016		2,907,560								44,323			
0902127	CARTERSVILLE	GA		06/15/2016		3,553,881								54,824			
0902128	MARIETTA	GA		06/17/2016		3,094,133								48,108			
0902129	CONYERS	GA		07/07/2016		2,274,188								34,372			
0902130	PANAMA CITY	FL		06/17/2016		4,255,407								65,691			
0902131	CHARLOTTE	NC		06/27/2016		4,435,047								67,080			
0902132	BIRMINGHAM	AL		06/13/2016		5,354,292								41,088			
0902133	HERNANDO	MS		06/30/2016		12,094,833								96,282			
0902134	EAGAN	MN		07/01/2016		1,155,596								21,677			
0902135	TUCSON	AZ		08/08/2016		2,696,181								20,091			
0902136	NEWINGTON	VA		11/01/2016		15,385,058								111,248			
0902137	EDINA	MN		08/09/2016		3,781,750								36,479			
0902138	ALPHARETTA	GA		08/10/2016		3,572,955								53,723			
0902139	CORONA	CA		08/02/2016		5,259,271								41,139			
0902140	AUSTIN	TX		08/19/2016		1,255,331								9,525			
0902141	MENTOR	OH		08/22/2016		2,241,662								17,008			
0902142	ARLINGTON	VA		09/01/2016		1,069,139								5,710			
0902143	LAS VEGAS	NV		09/01/2016		2,828,833								21,207			
0902145	WARREN	MI		09/22/2016		2,063,205								22,577			
0902146	BLACKLICK	OH		10/03/2016		900,387								6,794			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		3,038,807								22,928			
0902148	HARRISBURG	PA		09/30/2016		1,842,004								10,548			
0902149	YORBA LINDA	CA		10/31/2016		1,795,381								13,877			
0902150	JACKSONVILLE	FL		10/25/2016		8,602,780								127,703			
0902151	CHESAPEAKE	VA		11/07/2016		2,092,504								16,079			
0902152	BROWNSVILLE	TX		10/19/2016		6,868,869								102,102			
0902153	RACINE	WI		09/15/2016		3,097,150								46,105			
0902154	CHARLOTTE	NC		10/05/2016		1,930,553								14,664			
0902155	COLORADO SPRINGS	CO		11/09/2016		3,071,242								22,896			
0902156	OREM	UT		10/11/2016		4,051,743								30,571			
0902157	GIG HARBOR	WA		11/22/2016		6,041,277								29,501			
0902158	PANAMA CITY	FL		11/01/2016		3,700,917								20,459			
0902159	SNELLVILLE	GA		11/29/2016		2,244,182								17,350			
0902160	LITTLETON	CO		12/01/2016		12,461,857								71,756			
0902161	SAN ANTONIO	TX		12/08/2016		16,215,586								125,422			
0902162	HOUSTON	TX		12/06/2016		1,092,680								28,411			
0902163	GLEN BURNIE	MD		11/29/2016		6,758,798								50,687			
0902164	SPOKANE VALLEY	WA		12/01/2016		1,982,929								15,054			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		2,806,784								20,808			
0902166	INDEPENDENCE	OH		12/21/2016		1,675,017								12,418			
0902167	SUGAR LAND	TX		01/18/2017		2,911,834								32,683			
0902168	SAN ANTONIO	TX		12/19/2016		2,354,077								17,452			
0902169	CRESTVIEW	FL		03/02/2017		6,185,101								67,140			
0902170	EDEN PRAIRIE	MN		12/01/2016		3,605,326								27,371			
0902171	SAN DIEGO	CA		02/15/2017		3,705,777								27,307			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902172	MIDVALE	UT		04/06/2017		7,241,635								51,139			
0902173	SAN DIEGO	CA		04/11/2017		5,638,390								58,725			
0902174	CYPRESS	CA		01/31/2017		10,278,808								52,855			
0902175	CUMMING	GA		02/01/2017		2,914,324								41,590			
0902176	SAVANNAH	GA		02/01/2017		3,913,521								55,850			
0902177	SAVANNAH	GA		02/01/2017		5,412,316								77,239			
0902178	NORCROSS	GA		02/01/2017		1,523,775								21,746			
0902179	CULVER CITY	CA		02/23/2017		1,395,739								9,690			
0902180	WILMINGTON	DE		02/09/2017		3,765,242								39,586			
0902181	COCOA	FL		01/27/2017		1,541,805								35,975			
0902182	LAS VEGAS	NV		01/18/2017		8,895,855								94,353			
0902183	NOTTINGHAM	MD		02/23/2017		5,916,055								42,627			
0902184	NEWPORT NEWS	VA		03/13/2017		8,436,536								87,929			
0902186	ROCHESTER	NY		03/07/2017		3,536,822								35,385			
0902187	COLUMBUS	OH		01/25/2017		2,742,398								18,913			
0902189	WESTMINSTER	CA		03/23/2017		4,142,346								30,149			
0902190	GAHANNA	OH		02/28/2017		5,082,160								35,416			
0902191	MORAGA	CA		04/13/2017		3,678,183								25,172			
0902192	MANKATO	MN		03/30/2017		4,959,811								33,767			
0902194	CINCINNATI	OH		03/31/2017		3,764,360								25,725			
0902195	SOUTH JORDAN	UT		05/01/2017		11,083,134								78,856			
0902196	SOUTH JORDAN	UT		05/01/2017		14,746,980								104,925			
0902197	PALANTINE	IL		05/04/2017		1,938,158								12,973			
0902198	CINCINNATI	OH		04/03/2017		2,381,328								16,317			
0902199	TUCSON	AZ		05/04/2017		4,083,438								40,997			
0902201	BASKING RIDGE	NJ		05/11/2017		2,391,703								24,375			
0902202	TUCSON	AZ		06/22/2017		5,406,343								35,642			
0902203	CENTENNIAL	CO		05/30/2017		3,370,895								19,959			
0902204	DURHAM	OR		06/14/2017		3,990,653								40,479			
0902205	MILWAUKEE	WI		04/28/2017		8,899,929								121,538			
0902206	MINNETONKA	MN		06/13/2017		11,984,802								108,019			
0902207	CHARLESTON	SC		06/01/2017		4,585,937								46,607			
0902208	DALLAS	TX		07/12/2017		2,749,666								16,676			
0902209	SCOTTSDALE	AZ		05/16/2017		15,646,364								107,822			
0902210	LINCOLN	NE		06/28/2017		4,791,193								33,235			
0902211	LINCOLN	NE		06/28/2017		2,579,873								17,896			
0902212	LINCOLN	NE		06/28/2017		6,910,374								47,935			
0902214	MILWAUKEE	WI		05/25/2017		5,862,018								72,678			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,293,713								50,439			
0902216	FAYETTEVILLE	NC		07/11/2017		9,926,681								102,956			
0902217	SPRINGFIELD	OR		08/01/2017		4,315,239								29,880			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		10,607,805								52,690			
0902219	OMAHA	NE		07/27/2017		4,524,515								22,983			
0902220	ORLANDO	FL		08/08/2017		13,611,485								134,718			
0902221	ST. LOUIS	MO		06/22/2017		2,824,205								30,026			
0902222	MESA	AZ		08/10/2017		5,092,317								34,710			
0902223	LIVERPOOL	NY		08/18/2017		3,780,259								18,807			
0902224	LOS ANGELES	CA		09/07/2017		7,875,533								54,321			
0902225	VANCOUVER	WA		08/24/2017		4,071,541								27,929			
0902226	LAKEWOOD	CO		07/25/2017		1,614,950								11,211			
0902227	COSTA MESA	CA		10/04/2017		1,790,813								18,191			
0902228	SEATTLE	WA		11/14/2017		2,788,663								19,286			
0902229	PASADENA	CA		08/30/2017		2,383,952								17,572			
0902230	MESQUITE	TX		09/21/2017		8,399,191								86,141			
0902231	NOTTINGHAM	MD		10/02/2017		16,067,680								81,492			
0902232	WEST DES MOINES	IA		09/28/2017		17,986,525								107,434			
0902233	WILSONVILLE	OR		09/20/2017		2,220,059								11,034			
0902234	ALEXANDRIA	VA		10/02/2017		3,226,040								32,962			
0902235	HALFMOON	NY		09/01/2017		20,173,919								98,444			
0902236	BOISE	ID		10/31/2017		2,271,926								11,464			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902237	ONTARIO	CA		10/05/2017		2,138,605								14,428			
0902238	FORT WORTH	TX		10/17/2017		2,294,912								22,659			
0902239	VERNON	CA		11/02/2017		2,830,013								37,767			
0902240	LONG BEACH	CA		11/02/2017		4,368,382								57,101			
0902241	WOODLAND HILLS	CA		09/27/2017		3,778,314								19,340			
0902242	ALPHARETTA	GA		10/24/2017		7,597,234								102,102			
0902243	ALPHARETTA	GA		10/24/2017		3,229,366								43,401			
0902244	MARIETTA	GA		10/19/2017		5,781,941								39,509			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,315,546								58,274			
0902246	ALPHARETTA	GA		10/31/2017		3,663,141								37,872			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,114,006								21,536			
0902248	SAN ANTONIO	TX		10/30/2017		3,485,357								23,634			
0902249	CHARLOTTE	NC		10/12/2017		2,711,173								18,979			
0902250	CHATSWORTH	CA		10/25/2017		3,742,619								19,541			
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,346,395								23,143			
0902256	JACKSONVILLE	FL		11/28/2017		7,622,344								52,714			
0902257	SACRAMENTO	CA		11/30/2017		3,603,569								35,511			
0902258	PORTSMOUTH	VA		10/31/2017		4,418,105								29,692			
0902259	EVERETT	WA		12/27/2017		3,312,491								22,321			
0902260	ESCONDIDO	CA		01/30/2018		2,098,391								14,540			
0902261	GAINESVILLE	GA		01/30/2018		12,431,564								76,760			
0902262	MEMPHIS	TN		02/08/2018		4,874,053								32,489			
0902263	OREM	UT		03/29/2018		6,390,278								61,970			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,377,844								42,829			
0902265	COLLIERVILLE	TN		02/06/2018		9,372,271								62,554			
0902266	SYRACUSE	NY		02/22/2018		1,971,958								12,823			
0902268	MADISON	WI		01/17/2018		1,811,712								17,990			
0902269	SANTA ANA	CA		01/25/2018		22,734,160								112,869			
0902272	HUNTSVILLE	AL		03/06/2018		2,983,191								19,760			
0902273	FREDERICK	MD		05/16/2018		6,964,372								42,556			
0902274	BRADENTON	FL		04/05/2018		2,689,118								32,669			
0902275	RACINE	WI		02/22/2018		6,270,189								71,082			
0902276	FLOWOOD	MS		03/15/2018		1,441,426								13,420			
0902277	FLOWOOD	MS		03/15/2018		1,990,540								18,532			
0902278	HILLIARD	OH		04/12/2018		2,452,739								15,663			
0902279	VIRGINIA BEACH	VA		03/28/2018		3,025,837								19,460			
0902280	LAS VEGAS	NV		03/27/2018		8,322,183								45,336			
0902281	Corona	CA		04/26/2018		2,868,405								13,547			
0902282	Hazelwood	MO		05/17/2018		8,801,351								54,369			
0902283	BROOK PARK	OH		05/03/2018		12,254,025								79,298			
0902284	MIDLAND	TX		05/10/2018		3,690,899								22,378			
0902285	JACKSONVILLE	FL		05/17/2018		2,768,926								25,213			
0902286	SALT LAKE CITY	UT		05/10/2018		2,595,227								11,637			
0902287	SALT LAKE CITY	UT		06/26/2018		4,718,636								20,868			
0902289	NORTH OLMSTED	OH		05/09/2018		2,689,898								12,204			
0902290	NILES	OH		05/31/2018		3,220,142								30,331			
0902291	NILES	OH		06/07/2018		5,170,722								48,129			
0902292	MILWAUKEE	WI		04/19/2018		3,626,494								34,079			
0902293	CLINTON	MS		05/24/2018		3,463,460								15,219			
0902294	MOUNT PLEASANT	SC		04/30/2018		3,020,887								19,089			
0902295	WILLOWICK	OH		05/24/2018		3,553,406								16,229			
0902296	HOMEWOOD	AL		05/24/2018		3,068,025								19,295			
0902297	MILWAUKEE	WI		06/07/2018		14,854,456								70,682			
0902298	CORONA	CA		06/14/2018		2,399,267								11,439			
0902299	CLINTON	MS		07/02/2018		1,095,584								6,440			
0902300	SAN ANTONIO	TX		07/09/2018		12,347,637								76,496			
0902301	RENTON	WA		06/19/2018		2,399,828								11,385			
0902302	TUCSON	AZ		06/27/2018		7,874,220								31,972			
0902303	AMERICAN FORK	UT		07/05/2018		9,394,262								59,139			
0902304	TWINSBURG	OH		07/19/2018		2,964,217								26,858			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902305	SIGNAL HILLS	CA		07/11/2018		4,337,628								19,252			
0902306	ALPHARETTA	GA		06/21/2018		1,994,346								12,063			
0902307	TWINSBURG	OH		07/23/2018		2,264,005								26,879			
0902308	ALBUQUERQUE	NM		07/18/2018		8,285,361								52,073			
0902309	ALBUQUERQUE	NM		07/18/2018		4,435,397								27,882			
0902310	MONTCLAIR	CA		06/15/2018		6,640,077								29,267			
0902312	LITTLETON	CO		06/28/2018		2,372,121								14,562			
0902313	MENLO PARK	CA		07/19/2018		2,560,019								16,332			
0902314	CORPUS CHRISTI	TX		07/26/2018		4,755,030								37,888			
0902315	RIDGELAND	MS		07/19/2018		2,604,006								28,434			
0902316	PITTSBURGH	PA		08/30/2018		2,491,266								15,009			
0902317	HENDERSON	NV		08/07/2018		2,304,113								11,766			
0902318	LOS GATOS	CA		08/08/2018		4,162,102								39,030			
0902319	LIVERPOOL	NY		08/30/2018		5,022,448								21,811			
0902320	LAS VEGAS	NV		08/30/2018		3,614,981								16,459			
0902321	SAN ANTONIO	TX		09/13/2018		21,900,593								256,349			
0902322	WESTMONT	IL		07/25/2018		6,488,929								20,657			
0902323	FORT WORTH	TX		10/01/2018		4,108,124								18,048			
0902324	TIMONIUM	MD		07/31/2018		2,372,855								14,878			
0902325	ROSEVILLE	MI		09/13/2018		1,380,550								8,697			
0902326	MILWAUKEE	WI		09/11/2018		9,331,653								39,046			
0902328	PORTLAND	OR		10/03/2018		6,721,029								36,408			
0902329	PEWAUKEE	WI		08/30/2018		7,122,661								44,405			
0902330	CHARLOTTE	NC		09/13/2018		2,219,683								9,799			
0902331	SANTA CLARITA	CA		10/17/2018		2,615,780								23,738			
0902332	COLLEGE STATION	TX		09/28/2018		3,942,320								16,941			
0902334	MURRAY	UT		10/09/2018		3,342,881								20,471			
0902335	MURRAY	UT		09/26/2018		3,813,201								23,479			
0902336	MILWAUKEE	WI		08/30/2018		8,751,506								52,928			
0902337	CHICAGO	IL		10/24/2018		4,878,496								28,997			
0902338	FREDERICK	MD		11/09/2018		14,326,592								87,966			
0902339	MCALLEN	TX		10/25/2018		13,537,462								60,713			
0902340	MILWAUKEE	WI		10/24/2018		6,682,268								40,303			
0902342	TWINSBURG	OH		01/02/2019		6,819,299								40,236			
0902344	PORTLAND	OR		12/05/2018		2,544,345								14,969			
0902345	ST CLOUD	MN		12/20/2018		2,794,649								11,547			
0902346	CHARLOTTE	NC		12/20/2018		13,517,139								63,041			
0902347	MARIETTA	GA		01/09/2019		2,214,642								12,641			
0902348	MARIETTA	GA		02/07/2019		2,218,020								12,781			
0902350	TUKWILA	WA		02/28/2019		3,786,556								32,759			
0902351	ABINGDON	MD		12/14/2018		8,743,747								50,603			
0902352	HOUSTON	TX		12/17/2018		7,223,950								39,557			
0902353	MOORESTOWN	NJ		02/11/2019		8,496,525								50,886			
0902354	KENNESAW	GA		01/30/2019		4,182,575								24,674			
0902356	ALBUQUERQUE	NM		02/01/2019		2,542,444								22,531			
0902357	ALBUQUERQUE	NM		02/01/2019		4,425,735								39,220			
0902358	CEDAR PARK	TX		02/28/2019		2,409,215								14,115			
0902359	SOUTH SALT LAKE	UT		03/05/2019		4,064,634								17,314			
0902360	NEWPORT BEACH	CA		03/12/2019		15,096,749								65,988			
0902361	MIDDLETOWN	NJ		03/08/2019		21,433,166								92,884			
0902362	PASADENA	TX		02/27/2019		6,563,684								75,423			
0902363	DULUTH	GA		03/12/2019		8,144,026								49,451			
0902364	ST CLOUD	MN		03/07/2019		3,579,390								15,646			
0902366	COLUMBUS	OH		03/04/2019		4,236,439								25,622			
0902367	INDIANAPOLIS	IN		04/22/2019		2,752,342								16,616			
0902368	ADDISON	TX		05/01/2019		6,380,709								37,473			
0902369	HALFMOON	NY		05/06/2019		15,055,283								62,828			
0902370	GARDNER	KS		05/09/2019		3,110,101								13,574			
0902371	MOUNT PROSPECT	IL		04/17/2019		2,511,997								14,999			
0902372	KNOXVILLE	TN		05/24/2019		3,049,297								18,060			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902373	LOS ANGELES	CA		05/29/2019		10,420,222								42,518			
0902376	OCEANSIDE	CA		07/01/2019		5,269,162								20,084			
0902377	BROOKLYN	NY		08/02/2019		15,573,863								90,976			
0902378	PHILADELPHIA	PA		07/15/2019		2,545,247								11,098			
0902379	RACINE	WI		06/13/2019		6,601,144								73,101			
0902381	CHICAGO	IL		08/14/2019		6,079,309								26,020			
0902382	HOUSTON	TX		07/25/2019		3,025,843								14,953			
0902383	PORTLAND	OR		08/26/2019		9,035,018								75,600			
0902384	NASHVILLE	TN		08/02/2019		2,882,254								24,833			
0902385	TUKWILA	WA		07/24/2019		1,004,325								6,131			
0902387	PEACHTREE CORNERS	GA		08/29/2019		7,223,263								42,966			
0902388	HIGHLAND PARK	MI		10/03/2019		3,466,283								30,147			
0902389	BENSALEM	PA		09/04/2019		2,311,257								14,448			
0902390	MIDDLE RIVER	MD		08/28/2019		15,794,440								100,503			
0902391	BENSALEM	PA		09/18/2019		1,752,415								10,805			
0902392	BLAINE	MN		09/05/2019		1,947,128								12,006			
0902393	ALBUQUERQUE	NM		09/27/2019		5,409,061								24,104			
0902394	Creve Coeur	MO		09/05/2019		1,751,323								11,024			
0902395	MIDDLETON	WI		10/01/2019		3,232,820								15,316			
0902396	FORT WORTH	TX		10/29/2019		2,293,099								25,708			
0902397	JACKSONVILLE	FL		10/11/2019		10,215,582								43,991			
0902398	COVINGTON	WA		09/12/2019		11,760,730								54,684			
0902399	ARDEN HILLS	MN		09/26/2019		4,108,841								26,775			
0902400	STERLING HEIGHTS	MI		10/08/2019		6,480,458								29,543			
0902401	SACRAMENTO	CA		10/15/2019		13,920,504								68,040			
0902402	ELMA	NY		10/03/2019		3,522,654								30,775			
0902403	WALDORF	MD		09/25/2019		4,463,087								28,947			
0902405	PHILADELPHIA	PA		10/16/2019		3,285,274								15,788			
0902406	NORTHGLENN	CO		10/10/2019		7,064,733								33,096			
0902409	SAN DIEGO	CA		11/14/2019		4,200,000								18,208			
0902410	ALBUQUERQUE	NM		11/13/2019		2,659,161								23,705			
0902411	CHARLESTON	SC		11/05/2019		1,497,800								6,641			
0902412	SAN ANTONIO	TX		11/14/2019		6,466,788								86,500			
0902413	DOWNINGTON	PA		09/30/2019		3,883,480								26,165			
0902414	COLORADO SPRINGS	CO		02/20/2020		2,211,344								13,557			
0902415	LANSDALE	PA		09/30/2019		1,456,305								9,812			
0902416	DENVER	CO		10/31/2019		16,662,289								82,132			
0902417	INDIO	CA		11/21/2019		8,824,717								45,919			
0902419	HOMEWOOD	AL		11/07/2019		6,661,100								35,556			
0902420	LEAGUE CITY	TX		12/06/2019		2,054,633								12,667			
0902421	BROOKLYN	NY		11/26/2019		2,033,383								23,090			
0902422	ONTARIO	CA		12/12/2019		1,768,542								8,757			
0902423	PLEASANTON	CA		12/12/2019		3,442,399								16,534			
0902424	SAN ANTONIO	TX		01/15/2020		4,604,104								60,664			
0902425	COLUMBUS	OH		12/10/2019		1,671,498								8,166			
0902426	SPOKANE	WA		12/11/2019		1,848,188								9,106			
0902428	ATLANTA	GA		12/20/2019		4,916,172								24,017			
0902429	STILLWATER	NY		12/24/2019		25,107,069								113,564			
0902430	CHICAGO	IL		12/19/2019		1,686,184								11,040			
0902431	LAKEWOOD	NJ		12/19/2019		4,919,234								23,227			
0902432	LAS VEGAS	NV		12/18/2019		1,368,961								8,842			
0902433	CHICAGO	IL		12/13/2019		4,909,526								23,892			
0902434	LEXINGTON	KY		02/06/2020		6,697,083								32,300			
0902435	FOUNTAIN VALLEY	CA		11/19/2019		12,200,000								55,298			
0902436	ASHBURN	VA		12/30/2019		3,444,516								15,988			
0902437	CHULA VISTA	CA		01/09/2020		2,217,490								10,247			
0902438	GARLAND	TX		01/23/2020		11,762,850								104,726			
0902439	DOUGLASSVILLE	PA		12/24/2019		5,819,325								51,294			
0902441	LEXINGTON	KY		02/06/2020		7,263,381								35,031			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,603,549								27,607			

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	2	3				Book Value/ Recorded Investment Excluding Accrued Interest	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal				
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value		Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
0902443	HUNTINGTON BEACH	CA		12/23/2019		3,145,852								15,499			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,949,236								14,530			
0902446	BLOOMINGTON	IN		01/30/2020		19,846,271								92,500			
0902447	LA HABRA	CA		01/30/2020		13,880,648								68,672			
0902449	CHARLOTTE	NC		12/20/2019		6,749,887								41,903			
0902450	RIVERSIDE	CA		01/29/2020		1,567,709								10,075			
0902451	WHITTIER	CA		01/30/2020		9,347,213								46,698			
0902452	TAMPA	FL		01/29/2020		4,825,154								30,863			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		6,002,479								30,457			
0902454	NEW ALBANY	IN		01/21/2020		13,505,508								65,693			
0902455	MEMPHIS	TN		01/29/2020		1,664,553								10,162			
0902456	LAKEWOOD	CO		02/05/2020		2,778,615								12,863			
0902457	AURORA	CO		02/14/2020		2,947,338								18,425			
0902458	SACRAMENTO	CA		01/27/2020		3,447,998								16,348			
0902459	NEW BERLIN	WI		02/13/2020		9,317,196								63,342			
0902460	MIDDLETON	WI		02/13/2020		6,376,768								42,765			
0902461	AUBURN	WA		02/04/2020		1,963,477								12,724			
0902462	KING OF PRUSSIA	PA		03/12/2020		1,933,470								25,675			
0902463	ROWLETT	TX		02/13/2020		1,965,373								12,133			
0902464	PLAINVILLE	MA		04/08/2020		13,732,437								65,957			
0902465	West Des Moines	IA		02/26/2020		3,305,269								15,754			
0902466	WIXOM	MI		02/26/2020		4,236,670								56,240			
0902467	VISTA	CA		03/23/2020		4,302,475								37,240			
0902469	DARIEN	CT		03/19/2020		1,181,019								7,428			
0902470	WINTER GARDEN	FL		03/18/2020		4,449,882								38,927			
0902471	WILLOW GROVE	PA		03/30/2020		4,534,012								25,843			
0902472	GRIMES	IA		04/09/2020		17,462,910								111,878			
0902473	ROCKLIN	CA		04/09/2020		3,959,890								18,195			
0902474	LOUISVILLE	KY		04/07/2020		3,633,682								40,389			
0902475	TUALATIN	OR		02/26/2020		4,219,314								27,383			
0902476	LAKE OSWEGO	OR		02/27/2020		2,354,966								15,283			
0902477	AUBURN	WA		02/26/2020		1,962,471								12,736			
0902479	CENTENNIAL	CO		04/01/2020		2,952,691								18,520			
0902482	ST PETERSBURG	FL		05/12/2020		5,250,452								25,110			
0902483	FOSTER CITY	CA		05/05/2020		7,903,514								50,109			
0902485	STERLING HEIGHTS	MI		04/30/2020		3,678,545								31,812			
0902486	EL PASO	TX		05/12/2020		2,335,932								32,897			
0902490	PROVO	UT		07/14/2020		6,460,545								30,854			
0902491	SAN CLEMENTE	CA		05/28/2020		2,080,821								10,026			
0902492	PLANTATION	FL		08/06/2020		1,512,345								12,779			
0902494	CENTENNIAL	CO		05/20/2020		2,377,875								11,555			
0902498	HOMESTEAD	FL		05/21/2020		4,063,733								55,694			
0902499	MIAMI	FL		05/21/2020		4,303,001								58,970			
0902500	SANTA FE	NM		06/02/2020		2,147,116								32,482			
0902501	ST LOUIS PARK	MN		06/10/2020		2,232,522								10,987			
0902502	MELBOURNE	FL		03/19/2020		9,781,237								85,107			
0902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,247,533								7,446			
0902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,644,771								15,786			
0902505	SHELBY TOWNSHIP	MI		10/08/2020		2,995,279								14,243			
0902506	LATHAM	NY		11/12/2020		5,300,000								66,360			
0902507	SCOTTSDALE	AZ		11/12/2020		3,950,655								19,401			
0902508	SCOTTSDALE	AZ		11/17/2020		2,300,000								11,868			
0902509	SCOTTSDALE	AZ		11/17/2020		2,000,000								10,320			
0902510	BELLEVUE	WA		11/05/2020		1,000,000								12,887			
0902511	MEMPHIS	TN		12/01/2020		3,450,000								31,605			
0902512	CHICAGO	IL		12/17/2020		2,300,000								7,120			
0902513	LEXINGTON	KY		12/14/2020		3,400,000								14,558			
0902514	ROCKVILLE	MD		12/15/2020		6,000,000								19,751			
0902515	MIDDLETON	WI		12/16/2020		5,000,000								17,429			
0902516	REDMOND	WA		12/17/2020		4,900,000								16,411			

SCHEDULE B - PART 3

Showing All Mortgage Loans DISPOSED, Transferred or Repaid During the Current Quarter

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3				Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date		Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value					
0902517	BEDFORD	OH		12/22/2020		4,500,000								19,913			
0902518	SUMNER	WA		01/25/2021										8,553			
0902521	ORANGE	CA		01/12/2021										3,718			
0902522	MILWAUKEE	WI		12/10/2020		5,500,000								32,288			
0902526	HOMEWOOD	AL		01/29/2021										2,797			
0902527	SOUTHAVEN	MS		01/29/2021										17,985			
0902529	SANTA FE SPRINGS	CA		01/08/2021										5,838			
0AG1007	JEFFERSON	OR		04/26/2019		3,434,306								23,770			
0AG1008	TURNER	OR		04/26/2019		3,381,292								2,003,796			
0AG1009	FRESNO	CA		02/10/2020		34,667,041								320,886			
0AG1013	ST JOHN	KS		12/30/2019		10,644,396								86,782			
0AG1014	WINNEMUCCA	NV		04/17/2020		30,194,142								217,474			
0AG1016	BROCKTON	MT		04/13/2020		1,101,823								12,207			
0AG1018	LOS BANOS	CA		05/06/2020		25,000,000								434,468			
0AG1019	ROCHESTER	IN		06/30/2020		8,436,484								39,124			
0AG1020	METTLER	CA		07/21/2020		3,300,000								56,130			
0AG1021	METTLER	CA		07/21/2020		4,050,000								68,887			
0AG1022	BAKERSFIELD	CA		07/21/2020		288,000								4,899			
0AG1023	BAKERSFIELD	CA		07/21/2020		1,812,000								30,821			
0AG1026	HARTLEY	TX		09/14/2020		2,300,000								17,004			
0AG1027	PIPESTONE	MN		10/14/2020		843,493								9,857			
0AG1029	JACKSONVILLE	IL		09/03/2020		475,000								3,757			
0AG1032	FULTON	IN		09/16/2020		248,916								1,095			
0AG1033	CARROLL	NE		12/01/2020		2,000,000								21,881			
0AG1035	WAPATO	WA		12/17/2020		5,000,000								39,557			
0AG1036	BUHL	ID		02/03/2021										3,345			
987JCR9	HOLYOKE	MA		02/08/2011		29,814,210								89,916			
990CON1	CINCINNATTI	OH		03/02/2018		10,093,702								44,522			
990GOR1	CLEARWATER	TX		06/29/2018		8,352,648								29,240			
990HAR1	ST. HELENA	CA		06/05/2019		4,861,779								24,793			
990HPA1	VARIOUS	CA		07/25/2018		4,414,215								93,354			
990HPA2	ORLANDO	FL		05/16/2019		4,769,357								55,841			
990NMA1	CHICAGO	IL		10/26/2017		4,956,521								20,125			
990RPK1	BROOKLYN	NY		07/18/2018		6,511,235								25,781			
990WEN1	ROCHESTER	NY		11/07/2017		4,682,458								51,770			
VC29790	TAMPA	FL		02/28/2019		7,799,660								66,574			
VC29904	CHARLESTON	SC		01/02/2020		11,425,588								102,375			
VC29921	ORLANDO	FL		01/16/2020		6,606,169								42,219			
VC29946	ORLANDO	FL		01/16/2020		1,365,792								8,729			
VC29947	ORLANDO	FL		01/16/2020		678,053								4,333			
VC29948	ORLANDO	FL		01/16/2020		2,515,252								16,075			
VC29949	ORLANDO	FL		01/16/2020		1,004,164								6,417			
VC29950	ORLANDO	FL		01/16/2020		1,456,199								9,306			
VC29951	ORLANDO	FL		01/16/2020		2,579,829								16,487			
VC29952	ORLANDO	FL		01/16/2020		907,299								5,798			
0299999. Mortgages with partial repayments						3,190,285,918		5,119			5,119			33,198,415			
0599999 - Totals						3,268,222,182		(688)			(688)		65,472,610	110,750,246		229,116	229,116

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4		NAIC Designation, NAIC Designation Modifier and SVO Admini-strative							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Symbol	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
63046#-AC-2	NAPIER PARK AIRCRAFT LEASING VEHICLE I LLC ortation Equipment-Unaffiliated	New York	NY			11/14/2014			41,325			0.000
63046#-AC-1	NAPIER PARK AIRCRAFT ROLLOVER LEASING		NY			08/09/2017			18,822			0.000
63046#-RC-2	NAPIER PARK RAILCAR Investments II LLC	New York	NY			12/18/2015			828,859			0.000
63046#-RC-3	NAPIER PARK RAILCAR Investments III LLC	New York	NY			12/18/2018			629,427			0.000
0399999. Transportation Equipment - Unaffiliated									1,518,433			XXX
BANOVS-N4-3	A-A SPN-5 (USREIII-AELIMD), LP A-A SPN-2 (MHC-AEL), LP					11/24/2020			1,070,683			0.000
1BANOZ-NY-N	A-AC Net Lease Opportunity LLC A-AC Net Lease Opportunity LLC					07/21/2020			56,921			0.000
BANON8-DY-1	APOLLO HYBRID VALUE FUND AA DIRECT					07/05/2018			855,000			0.000
BANON8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND					07/05/2018			1,759,185			0.000
BANOJH-KP-7	APOLLO USREF GRANITE COINVEST APOLLO USREF GRANITE COINVEST					08/21/2017			8,625,204			0.000
BAN11G-8U-9	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.					03/04/2021		4,209,782	10,636,347			0.000
BANORL-F1-8	Apollo Principal Holdings IV A-A SPN-2 (MHC-AEL), LP					11/19/2018			1,293,336			0.000
000000-00-0	Blue Ocean Income Fund II LP Blue Ocean Income Fund II LP		DE	Blue Ocean GP LLC		09/22/2020			114,920			0.000
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV					05/04/2018			835,000			0.000
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART					05/31/2017			86,408			0.000
1BANOF-SH-L	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US			02/27/2017			495,107			0.000
BANOSJ-WJ-4	NNN INVESTOR 3 LP NNN INVESTOR 3 LP					01/17/2019			825,293			0.000
BAN10P-Y7-2	A-A SPN-11 (HVFII), LP A-A SPN-11(HVFII-AELFW)					03/01/2021		961				0.000
BAN10P-Y9-8	A-A SPN-11 (HVFII), LP A-A SPN-11(HVFII-AELMD) Unaffiliated					03/01/2021		2,882				0.000
BANOSC-1C-8	A-A SPN-2 (ANRP III-AEL), LP A-A SPN-2(ANRP III-AEL)					03/01/2021		1,922				0.000
2599999. Joint Venture Interests - Other - Unaffiliated								4,215,547	26,653,404			XXX
638671-AN-7	NATIONWIDE MUTUAL INSURA NATMUT 4.35 04/30/50 4.350% 04/30/50		OH	STIFEL NICOLAUS	1.G FE	03/23/2021		26,515,490				0.000
878091-BF-3	TEACHERS INSUR & ANNUITY TIAAGL 4.27 05/15/47 4.270% 05/15/47			STIFEL NICOLAUS	1.D FE	12/31/2017		16,846,740				0.000
2799999. Surplus Debentures, etc - Unaffiliated								43,362,230				XXX
BANOWW-F3-4	PK AIR FINANCE PAF_2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49			DEFAULT ATHENE BROKER	3.B	06/24/2020			(617,539)			0.000
4699999. Any Other Class of Assets - Unaffiliated									(617,539)			XXX
4899999. Total - Unaffiliated								47,577,777	27,554,298			XXX
4999999. Total - Affiliated												XXX
5099999 - Totals								47,577,777	27,554,298			XXX

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
63046#-AC-1	NAPIER PARK AIRCRAFT ROLLOVER LEASING		NY	Capital Distribution	08/09/2017	03/01/2021	41,325							41,325	41,325				
0399999. Transportation Equipment - Unaffiliated							41,325							41,325	41,325				

E03

SCHEDULE BA - PART 3

Showing Other Long-Term Invested Assets DISPOSED, Transferred or Repaid During the Current Quarter

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
BANOKX-RF-5	APOLLO STRUCTURED RECOVERY FUN APOLLO STRUCTURED RECOVERY FUN			Capital Distribution	12/11/2017	02/12/2021	2,520,798							2,520,798	2,520,798				499,106
BANOZF-88-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS			Capital Distribution	06/30/2020	01/21/2021	34,909							34,909	34,909				39,896
BANOJF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS			Capital Distribution	09/28/2017	01/21/2021	954,868							954,868	954,868				
BANOXV-VH-6	Apollo Principal Holdings IV A-A SPN-8 (AIOFII-AELIFW), LP			Capital Distribution	08/11/2020	03/12/2021	54,786							54,786	54,786				
1BANOB-1H-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS			Capital Distribution	11/21/2017	03/05/2021	4,793,308							4,793,308	4,793,308				3,606,692
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE	Capital Distribution	09/09/2016	03/31/2021	101,985							101,985	101,985				
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV			Capital Distribution	05/04/2018	01/25/2021	488,960							488,960	488,960				129,805
1BANOH-XT-A	LEVINE LEICHTMAN CAPITAL PART			Capital Distribution	05/31/2017	01/15/2021	138,414							138,414	138,414				144,680
1BANOF-SH-L	MEZZANINE PARTNERS III MEZZANINE PARTNERS III		US	Capital Distribution	02/27/2017	02/19/2021	214,845							214,845	214,845				297,523
BANOSJ-WJ-4	NNN INVESTOR 3 LP NNN INVESTOR 3 LP			Capital Distribution	01/17/2019	01/29/2021	39,423							39,423	39,423				5,753
466993-50-8	PEG SECONDARY PRIVATE EQUITY			Capital Distribution	08/12/2016	03/09/2021	77,930							77,930	77,930				
PRETCV-H#-1	Pretium CV Holdings GP, LLC Pretium CV Holdings, LP		DE	Capital Distribution	10/26/2020	01/21/2021	267,224							267,224	267,224				
PRETHD-G#-2	Pretium Holdings GP, LLC Pretium Holdings, LP		DE	Capital Distribution	10/26/2020	03/05/2021	7,183,476							7,183,476	7,183,476				
2599999. Joint Venture Interests - Other - Unaffiliated							16,870,926							16,870,926	16,870,926				4,723,455
BANOVX-YF-5	PK AIR FINANCE PAF_2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49			DEFAULT ATHENE BROKER	12/11/2019	03/01/2021	1,175,931							1,175,931	1,175,931				9,609
BANOWW-F3-4	PK AIR FINANCE PAF_2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49			DEFAULT ATHENE BROKER	12/11/2019	03/01/2021	(3,031,931)							(3,031,931)	(3,031,931)				
4699999. Any Other Class of Assets - Unaffiliated							(1,856,000)							(1,856,000)	(1,856,000)				9,609
4899999. Total - Unaffiliated							15,056,251							15,056,251	15,056,251				4,733,064
4999999. Total - Affiliated																			
5099999 - Totals							15,056,251							15,056,251	15,056,251				4,733,064

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
912828-Y8-7	US TREASURY N/B NOTES 1.750% 07/31/24		01/11/2021	DIRECT		5,263,500	5,000,000		1.A
912828-YD-6	US TREASURY N/B NOTES 1.375% 08/31/26		01/11/2021	DIRECT		5,234,750	5,000,000		1.A
912828-YF-1	US TREASURY N/B NOTES 1.500% 09/15/22		01/11/2021	DIRECT		5,114,050	5,000,000		1.A
912828-YG-9	US TREASURY N/B NOTES 1.625% 09/30/26		01/11/2021	DIRECT		5,306,050	5,000,000		1.A
912828-YH-7	US TREASURY N/B NOTES 1.500% 09/30/24		01/11/2021	DIRECT		5,225,200	5,000,000		1.A
0599999. Subtotal - Bonds - U.S. Governments						26,143,550	25,000,000		XXX
578454-AF-7	MAYO CLINIC BASIC 3.196% 11/15/61		03/30/2021	RAYMOND JAMES & ASSOCIATES		15,440,730	15,500,000		1.C FE
649322-AF-1	NY & PRESBYTERIAN HOSPIT BASIC 3.954% 08/01/19		03/26/2021	RAYMOND JAMES & ASSOCIATES		26,999,250	25,000,000	162,004	1.C FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						42,439,980	40,500,000	162,004	XXX
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42		03/01/2021	Interest Capitalization		27,187	27,187		1.A
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42		03/01/2021	Interest Capitalization		55,749	55,749		1.A
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42		03/01/2021	Interest Capitalization		54,455	54,455		1.A
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42		03/01/2021	Interest Capitalization		11,742	11,742		1.A
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32		03/01/2021	Interest Capitalization		52,163	52,163		1.A
913366-KC-3	UNIV OF CALIFORNIA CA RGTS MED MEDICAL 3.256% 05/15/60		03/29/2021	Various		31,735,435	31,500,000	385,972	1.D FE
3199999. Subtotal - Bonds - U.S. Special Revenues						31,936,731	31,701,296	385,972	XXX
BANOVU-VQ-0	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A 3.759% 01/01/25		03/15/2021	DEFAULT ATHENE BROKER		328,607	328,607		1.G Z
BANOVU-VR-8	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B 4.109% 01/01/25		03/15/2021	DEFAULT ATHENE BROKER		63,602	63,602		2.C Z
BANOVU-VS-6	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C 4.859% 01/01/25		03/15/2021	DEFAULT ATHENE BROKER		31,801	31,801		3.C Z
00206R-KE-1	AT&T INC T 3.3 02/01/52 3.300% 02/01/52		03/26/2021	DEUTSCHE BANK		18,050,400	20,000,000	108,167	2.B FE
02209S-AM-5	ALTRIA GROUP INC MO 4 1/4 08/09/42 4.250% 08/09/42		03/11/2021	BANK OF AMERICA		3,078,720	3,000,000	12,750	2.B FE
02209S-AQ-6	ALTRIA GROUP INC MO 4 1/2 05/02/43 4.500% 05/02/43		03/11/2021	BANK OF AMERICA		10,600,300	10,000,000	166,250	2.B FE
02209S-BF-9	ALTRIA GROUP INC MO 5.95 02/14/49 5.950% 02/14/49		03/11/2021	BANK OF AMERICA		2,485,240	2,000,000	10,247	2.B FE
02209S-BN-2	ALTRIA GROUP INC MO 3.7 02/04/51 3.700% 02/04/51		03/26/2021	Various		17,368,320	19,000,000	95,481	2.B FE
035240-AN-0	ANHEUSER-BUSCH INBEV WOR ABIBB 4.6 04/15/48 4.600% 04/15/48		03/12/2021	BANK OF AMERICA		22,335,200	20,000,000	385,889	2.B FE
05526D-BK-0	BAT CAPITAL CORP BATSLN 4.758 09/06/49 4.758% 09/06/49		03/11/2021	WELLS FARGO		11,365,200	11,000,000	13,085	2.B FE
05526D-BT-1	BAT CAPITAL CORP BATSLN 3.734 09/25/40 3.734% 09/25/40		03/11/2021	WELLS FARGO		1,890,160	2,000,000	35,266	2.B FE
05526D-BU-8	BAT CAPITAL CORP BATSLN 3.984 09/25/50 3.984% 09/25/50		03/24/2021	WELLS FARGO		18,586,000	20,000,000	2,213	2.B FE
06887#-AG-6	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.05 01/20/2033 3.050% 01/20/33		01/20/2021	MERRILL LYNCH		8,000,000	8,000,000		2.C PL
06887#-AH-4	BARRY-WEHMILLER COMPANIES, INC BARRYW 3.2 1/20/2036 3.200% 01/20/36		01/20/2021	MERRILL LYNCH		10,000,000	10,000,000		2.C PL
07274N-AQ-6	BAYER US FINANCE II LLC BAYNGR 4 7/8 06/25/48 4.875% 06/25/48		03/22/2021	BANK OF AMERICA		7,119,840	6,000,000	72,313	2.A FE
075887-CK-3	BECTON DICKINSON BDX 3.794 05/20/50 3.794% 05/20/50		03/11/2021	WELLS FARGO		10,645,600	10,000,000	121,197	2.C FE
08352P-AA-9	BEREA COLLEGE BASIC 3.592% 06/01/71		03/31/2021	RBC CAPITAL MARKETS		17,250,000	17,250,000		1.A FE
09579B-AA-8	Blue Ocean Income Fund II LP Blue Ocean Inc FdII 6% 9/22/30 6.000% 09/22/30		03/12/2021	DIRECT		2,183,484	2,183,484		2.A Z
11135F-BJ-9	BROADCOM INC AVGO 3 1/2 02/15/41 3.500% 02/15/41		03/29/2021	Various		17,108,040	18,000,000	120,167	2.C FE
11271R-AB-5	BROOKFIELD FINANCE LLC BAMACN 3.45 04/15/50 3.450% 04/15/50		03/30/2021	BARCLAYS CAPITAL GROUP		4,746,150	5,000,000	79,542	1.G FE
118230-AS-0	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP 6.375% 01/22/78		02/25/2021	DEFAULT ATHENE BROKER		4,920,582	6,000,000	35,063	4.A FE
12636Y-AD-4	CRH AMERICA FINANCE INC CRHID 4 1/2 04/04/48 4.500% 04/04/48		03/12/2021	DEUTSCHE BANK		5,764,250	5,000,000	101,250	2.A FE
126650-CN-8	CVS HEALTH CORP CVS 5 1/8 07/20/45 5.125% 07/20/45		03/12/2021	DEUTSCHE BANK		4,826,800	4,000,000	31,889	2.B FE
126650-CZ-1	CVS HEALTH CORP CVS 5.05 03/25/48 5.050% 03/25/48		03/11/2021	WELLS FARGO		12,261,200	10,000,000	238,472	2.B FE
14855L-AD-2	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20171 CLASS C 6.899% 07/15/42		03/15/2021	Interest Capitalization		23,535	23,535		5.B FE
161175-BZ-6	CHARTER COMM OPT LLC/CAP CHTR 3 1/2 06/01/41 3.500% 06/01/41		03/29/2021	CREDIT SUISSE SECURITIES		18,886,400	20,000,000	51,528	2.C FE
166756-AT-3	CHEVRON USA INC CVX 6 03/01/41 6.000% 03/01/41		01/06/2021	Tax Free Exchange		14,183,547	13,559,000	282,479	1.D FE
166756-AU-0	CHEVRON USA INC CVX 5 1/4 11/15/43 5.250% 11/15/43		01/06/2021	Tax Free Exchange		14,924,901	15,000,000	111,563	1.D FE
17858#-AA-1	Brandywine Acq & Dev, LLC PF Training Investors, LLC 5.280% 09/15/43		03/05/2021	DIRECT		19,085,000	18,903,848		2.B Z
20825C-BB-9	CONOCOPHILLIPS COP 4 7/8 10/01/47 4.875% 10/01/47		02/08/2021	Tax Free Exchange		25,268,244	25,000,000	429,948	1.G FE
22160K-AN-5	COSTCO WHOLESALE CORP BASIC 1.375% 06/20/27		03/30/2021	DEFAULT ATHENE BROKER		1,992,166	2,000,000	7,639	1.E FE
224044-CC-9	COX COMMUNICATIONS INC COXENT 4 1/2 06/30/43 4.500% 06/30/43		03/29/2021	CREDIT SUISSE SECURITIES		30,077,460	27,000,000	303,750	2.B FE
22822V-AF-8	CROWN CASTLE INTL CORP CCI 4 3/4 05/15/47 4.750% 05/15/47		03/11/2021	WELLS FARGO		5,770,500	5,000,000	79,167	2.C FE
22822V-AQ-4	CROWN CASTLE INTL CORP CCI 4.15 07/01/50 4.150% 07/01/50		03/11/2021	BANK OF AMERICA		13,900,770	13,000,000	110,897	2.C FE
22822V-AX-9	CROWN CASTLE INTL CORP CCI 2.9 04/01/41 2.900% 04/01/41		03/30/2021	BARCLAYS CAPITAL GROUP		9,070,200	10,000,000	36,250	2.C FE
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50 3.600% 11/15/50		03/30/2021	BARCLAYS CAPITAL GROUP		7,963,360	8,000,000	172,000	2.C FE
29379V-CA-9	ENTERPRISE PRODUCTS OPER EPD 3.2 02/15/52 3.200% 02/15/52		03/26/2021	DEUTSCHE BANK		9,165,200	10,000,000	40,000	2.A FE
29641@-AA-0	ESCORT VESSELS LLC ESCORT VESSELS LLC 4.5 7/31/32 4.500% 07/31/32		01/15/2021	PARETO SECURITIES		7,500,000	7,500,000		1.G Z
30452@-AA-6	FAIRFIELD LANCASTER 2017 FAIRFIRLD LANCASTER 2017 LSE-B 4.950% 01/05/44		03/05/2021	DEFAULT ATHENE BROKER		9,225	9,225		3.B
34500*-AB-0	NFL TRUST XII NFL TRUST XII 2.96 10/05/2034 2.960% 10/05/34		01/27/2021	BANK OF AMERICA		4,000,000	4,000,000		1.F Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
34500*-AC-8	NFL TRUST XII NFL TRUST XII 3.01 10/5/2035 3.010% 10/05/35		01/27/2021	BANK OF AMERICA		6,000,000	6,000,000		1.F Z
34531X-AC-8	FORD FOUNDATION/THE BASIC 2.815% 06/01/70		03/30/2021	RAYMOND JAMES & ASSOCIATES		9,005,800	10,000,000	93,833	1.A FE
36257H-AA-4	GS MORTGAGE SECURITIES TRUST SERIES 2019GC40 CLASS D 3.000% 07/10/52		03/24/2021	DEFAULT ATHENE BROKER		923,750	1,000,000	2,083	1.D FM
369604-BY-8	GENERAL ELECTRIC COMPANY GE 4.35 05/01/50 4.350% 05/01/50		03/24/2021	DEUTSCHE BANK		10,996,400	10,000,000	175,208	2.B FE
42805V-AB-6	Hertz Vehicle Interim Financin SERIES 20201I CLASS A 3.000% 11/24/22		03/31/2021	DEFAULT ATHENE BROKER		9,975,000	9,975,000		1.F FE
42805V-AE-0	Hertz Vehicle Interim Financin SERIES 20201I CLASS B 9.000% 11/24/22		03/31/2021	DEFAULT ATHENE BROKER		11,400,000	11,400,000		3.B FE
501044-DG-3	KROGER CO KR 4.45 02/01/47 4.450% 02/01/47		03/26/2021	DEUTSCHE BANK		7,960,820	7,000,000	51,051	2.A FE
501044-DN-8	KROGER CO KR 3.95 01/15/50 3.950% 01/15/50		03/24/2021	DEUTSCHE BANK		14,027,780	13,000,000	101,274	2.B FE
53079E-BJ-2	LIBERTY MUTUAL GROUP INC LIBMUT 3.951 10/15/50 3.951% 10/15/50		03/11/2021	WELLS FARGO		21,154,400	20,000,000	329,250	2.B FE
62952E-AA-5	NYU HOSPITALS CENTER BASIC 4.428% 07/01/42		03/31/2021	PIPER SANDLER & CO		35,491,200	30,000,000	346,860	1.G FE
63636#-AG-1	NATIONAL HOCKEY LEAGUE NATHOC 3.15 01/06/2028 3.150% 01/06/28		01/06/2021	CITIGROUP GLOBAL MARKETS		12,500,000	12,500,000		2.A PL
667274-AC-8	NORTHWELL HEALTHCARE INC NORTHWELL HEQLTHCARE INC 4.260% 11/01/47		03/30/2021	PIPER SANDLER & CO		5,141,065	4,575,000	81,206	1.G FE
70213H-AF-5	PARTNERS HEALTHCARE SYST BASIC 3.342% 07/01/60		03/29/2021	PIPER SANDLER & CO		30,619,200	30,000,000	250,650	1.D FE
718172-CS-6	PHILIP MORRIS INTL INC BASIC 1.750% 11/01/30		02/18/2021	DEFAULT ATHENE BROKER		395,663	400,000	1,788	1.F FE
754730-AH-2	RAYMOND JAMES FINANCIAL RJF 3 3/4 04/01/51 3.750% 04/01/51		03/26/2021	STIFEL NICOLAUS		10,328,500	10,000,000		2.A FE
83012A-AA-7	SIXTH STREET SPECIALTY BASIC 2.500% 08/01/26		03/30/2021	DEFAULT ATHENE BROKER		2,372,481	2,400,000	9,500	2.C FE
875127-BJ-0	TAMPA ELECTRIC CO TE 3.45 03/15/51 3.450% 03/15/51		03/24/2021	WELLS FARGO		20,562,600	20,000,000	15,333	1.G FE
88732J-BB-3	TIME WARNER CABLE LLC TWC 5 1/2 09/01/41 5.500% 09/01/41		03/24/2021	CREDIT SUISSE SECURITIES		11,870,800	10,000,000	38,194	2.C FE
88732J-BD-9	TIME WARNER CABLE LLC TWC 4 1/2 09/15/42 4.500% 09/15/42		03/12/2021	Various		7,432,110	7,000,000	875	2.C FE
89256B-AA-7	TRADEMARK ROYALTY 2021-1 LLC TRDMK RYLTY 2021 4.35 1/31/60 4.350% 01/31/60		02/02/2021	GOLDMAN SACHS & CO.		35,000,000	69,667,940		1.G Z
94974B-GU-8	WELLS FARGO & COMPANY WFC 4 3/4 12/07/46 4.750% 12/07/46		03/25/2021	CREDIT SUISSE SECURITIES		23,646,400	20,000,000	295,556	2.B FE
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST 3.016% 08/27/35		01/01/2021	Interest Capitalization					1.D FM
BME3NH-3M-6	STRATEGIC PARTNERS VIII LP STRATEGIC PARTNERS FUND VIII L 4.147% 03/10/25		01/11/2021	DIRECT		11,375,000	11,375,000		1.D Z
G2950*-AA-7	AA Infrastructure Fund LTD AA Infrastructure Fund 1 LTD 1.856% 11/01/34		02/18/2021	DEFAULT ATHENE BROKER		18,142,250	17,880,172	7,750	1.G PL
11271L-AB-8	BROOKFIELD FINANCE INC BAMACN 4.7 09/20/47 4.700% 09/20/47	A	03/11/2021	STIFEL NICOLAUS		5,824,200	5,000,000	114,236	1.G FE
03665J-AL-2	ANTARES CLO SERIES 20171A CLASS CR 2.922% 04/20/33	D	03/02/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000		1.F FE
03665J-AM-0	ANTARES CLO SERIES 20171A CLASS DR 3.872% 04/20/33	D	03/02/2021	DEFAULT ATHENE BROKER		10,000,000	10,000,000		1.F FE
03939A-AA-5	ARCH CAPITAL GROUP LTD ACGL 3.635 06/30/50 3.635% 06/30/50	D	03/29/2021	DEUTSCHE BANK		16,956,650	17,000,000	154,488	2.A FE
08860H-AC-8	BHARTI AIRTEL LTD BASIC 3.250% 06/03/31	D	03/01/2021	DEFAULT ATHENE BROKER		993,220	1,000,000		2.C FE
268317-AT-1	ELECTRICITE DE FRANCE SA EDF 5 09/21/48 5.000% 09/21/48	D	03/26/2021	DEUTSCHE BANK		19,534,530	16,000,000	157,639	1.G FE
29278G-AC-2	ENEL FINANCE INTL ENELIM 4 3/4 05/25/47 4.750% 05/25/47	D	03/26/2021	Various		4,701,930	4,000,000	65,576	2.A FE
65120F-AE-4	NEWCREST FINANCE PTY LTD NCMAU 4.2 05/13/50 4.200% 05/13/50	D	03/29/2021	DEUTSCHE BANK		21,837,600	20,000,000	319,667	2.B FE
67577T-AA-6	ODEBRECHT HOLDCO FIN LTD ODBRBZ 0 09/10/58 0.000% 09/10/58	D	03/01/2021	Tax Free Exchange		309,375	3,168,620		6. Z
67614C-AB-6	OEC FINANCE LTD OECENG 5 1/8 12/26/26 7.688% 12/26/26	D	03/01/2021	Tax Free Exchange		253,125	2,592,507		6. FE
78486A-AG-1	STWD 2021-SIF1 Ltd STWD 2021-SIF1 D 4.123% 04/15/32	D	02/23/2021	MITSUBISHI		13,000,000	13,000,000		2.C FE
G6363#-AN-7	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL 5.620% 06/29/25	D	02/02/2021	Taxable Exchange		3,987,173	5,000,000	48,394	4.B PL
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM FIDEICOMISO UNION VIAL RIO PAM 5.850% 04/16/28	D	03/11/2021	DIRECT		381,022	381,022		3.A
P4001*-AC-8	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.61 2/9/31 3.610% 02/09/31	D	02/09/2021	CITIGROUP GLOBAL MARKETS		4,000,000	4,000,000		2.C PL
P4001*-AE-4	ENVASES UNIVERSALES DE MEXICO ENVASES UNIV DE MEX3.71 2/9/33 3.710% 02/09/33	D	02/09/2021	CITIGROUP GLOBAL MARKETS		6,000,000	6,000,000		2.C PL
Q7450#-AP-5	PERTH AIRPORT PTY LTD PERTH AIRPORT 3.66 1/21/2033 3.660% 01/21/33	D	01/21/2021	DIRECT		15,000,000	15,000,000		2.B Z
42806D-ZZ-5	HERTZ SERIES 2013-A VFN		01/01/2021	DIRECT		33,000,000	33,000,000		2.B Z
L72598-YY-2	LENDMARK LENDMARK FUNDING TRUST 2018 A		01/01/2021	DIRECT		296,327	296,327		1.F Z
L72598-ZZ-8	LENDMARK LENDMARK FUNDING TRUST 2018-A		01/01/2021	DIRECT		147,859	147,859		2.B Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						870,374,234	882,612,549	5,914,873	XXX
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.808% 02/29/24		03/26/2021	DIRECT		20,523,333	20,523,333		1.F Z
21H053-49-4	MATISSE 401, LP MATISSE 401 LP TL FLT 9/4/2024 5.694% 09/04/24		01/19/2021	DIRECT		8,900,000	8,900,000		1.G Z
21H060-49-9	MATISSE 403, LP MATISSE 403 LP TL FLT 11/12/25 5.694% 11/12/25		01/19/2021	DIRECT		8,700,000	8,700,000		1.G Z
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.758% 09/16/26		03/04/2021	DIRECT		245,000	245,000		1.D Z
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.759% 08/22/22		03/22/2021	DIRECT		2,767,519	2,767,519		2.B Z
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.696% 03/05/28		03/29/2021	DEFAULT ATHENE BROKER		15,680,000	16,000,000		3.B Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						56,815,852	57,135,852		XXX
8399997. Total - Bonds - Part 3						1,027,710,347	1,036,949,697	6,462,849	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,027,710,347	1,036,949,697	6,462,849	XXX
G2950*-12-5	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1		02/19/2021	Capital Contribution		2,475,000			5.B Z

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation, NAIC Designation Modifier and SVO Admini-strative Symbol
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						2,475,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						2,475,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						2,475,000	XXX		XXX
617455-69-6	MORGAN STANLEY INVESTMENT MGMN MS ULTRA SHORT INC PORTFOLIO		02/12/2021	DIRECT	35,070,140.000	350,000,000			
G6610J-20-9	NOBLE HOLDING INTERNATIONAL NOBLE FINANCE CO	C	03/02/2021	DIRECT	11,722.000	11,722			
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Publicly Traded						350,011,722	XXX		XXX
9799997. Total - Common Stocks - Part 3						350,011,722	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						350,011,722	XXX		XXX
9899999. Total - Preferred and Common Stocks						352,486,722	XXX		XXX
9999999 - Totals						1,380,197,069	XXX	6,462,849	XXX

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
228027-AB-4	VESSEL MANAGEMENT SERVIC CROWL 3.477 01/16/37 3.477% 01/16/37		01/19/2021	Redemption 100.0000		159,000	159,000	163,849	163,045		(4,045)		(4,045)		159,000				2,764	01/16/2037	1.A
912828-Y8-7	US TREASURY N/B NOTES 1.750% 07/31/24		01/11/2021	DIRECT		5,263,500	5,000,000	5,016,731	5,012,899		(97)		(97)		5,012,802		250,698	250,698		07/31/2024	1.A
912828-YD-6	US TREASURY N/B NOTES 1.375% 08/31/26		01/11/2021	DIRECT		5,234,750	5,000,000	4,899,858	4,916,034		399		399		4,916,433		318,317	318,317		08/31/2026	1.A
912828-YF-1	US TREASURY N/B NOTES 1.500% 09/15/22		01/11/2021	DIRECT		5,114,050	5,000,000	4,981,781	4,988,989		177		177		4,989,166		124,884	124,884		09/15/2022	1.A
912828-YG-9	US TREASURY N/B NOTES 1.625% 09/30/26		01/11/2021	DIRECT		5,306,050	5,000,000	4,958,345	4,964,874		161		161		4,965,035		341,015	341,015		09/30/2026	1.A
912828-YH-7	US TREASURY N/B NOTES 1.500% 09/30/24		01/11/2021	DIRECT		5,225,200	5,000,000	4,965,336	4,973,203		193		193		4,973,396		251,804	251,804		09/30/2024	1.A
0599999. Subtotal - Bonds - U.S. Governments						26,302,550	25,159,000	24,985,900	25,019,044		(3,212)		(3,212)		25,015,832		1,286,718	1,286,718	2,764	XXX	XXX
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38		03/01/2021	Redemption 100.0000		240,000	240,000	240,000	240,000						240,000				5,604	07/01/2038	1.B FE
60416S-PY-0	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 3.800% 07/01/31		02/01/2021	Redemption 100.0000		10,000	10,000	10,000	10,000						10,000				191	07/01/2031	1.B FE
60416S-PZ-7	MINNESOTA ST HSG FIN AGY TXBL-REF-RSDL HSG-SER C 4.200% 07/01/37		03/01/2021	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				528	07/01/2037	1.B FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		03/01/2021	Redemption 100.0000		255,000	255,000	255,000	255,000						255,000				3,773	07/01/2034	1.B FE
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.164% 01/01/40		03/01/2021	Redemption 100.0000		315,000	315,000	315,000	315,000						315,000				5,077	01/01/2040	1.B FE
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40		03/01/2021	Redemption 100.0000		210,000	210,000	210,000	210,000						210,000				4,719	07/01/2040	1.B FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						1,055,000	1,055,000	1,055,000	1,055,000						1,055,000				19,892	XXX	XXX
015131-KV-6	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A 4.250% 02/01/29		02/01/2021	Call 100.0000		4,030,000	4,030,000	4,106,248	4,030,824		(824)		(824)		4,030,000				85,638	02/01/2029	1.C FE
015131-KW-4	ALEXANDRIA MN INDEP SCH DIST # SCH BLDG-SER A 4.250% 02/01/30		02/01/2021	Call 100.0000		2,200,000	2,200,000	2,228,160	2,200,306		(306)		(306)		2,200,000				46,750	02/01/2030	1.C FE
642305-RZ-1	NEW BERLIN WI SCH DIST REF-TAXABLE 5.200% 03/01/26		03/01/2021	Call 100.0000		1,275,000	1,275,000	1,265,438	1,270,865		116		116		1,270,980		4,020	4,020	33,150	03/01/2026	1.C FE
642305-SA-5	NEW BERLIN WI SCH DIST REF-TAXABLE 5.500% 03/01/27		03/01/2021	Call 100.0000		2,650,000	2,650,000	2,650,000	2,650,000						2,650,000				72,875	03/01/2027	1.C FE
642305-SB-3	NEW BERLIN WI SCH DIST REF-TAXABLE 5.500% 03/01/28		03/01/2021	Call 100.0000		2,600,000	2,600,000	2,600,000	2,600,000						2,600,000				71,500	03/01/2028	1.C FE
642305-SC-1	NEW BERLIN WI SCH DIST REF-TAXABLE 5.500% 03/01/29		03/01/2021	Call 100.0000		2,490,000	2,490,000	2,490,000	2,490,000						2,490,000				68,475	03/01/2029	1.C FE
751622-HL-8	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B 3.200% 02/01/26		02/01/2021	Call 100.0000		645,000	645,000	645,000	645,000						645,000				10,320	02/01/2026	1.A FE
751622-HM-6	RAMSEY CNTY MN TXBL-CAPITAL IMPT PLAN-SER B 3.350% 02/01/27		02/01/2021	Call 100.0000		660,000	660,000	660,000	660,000						660,000				11,055	02/01/2027	1.A FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						16,550,000	16,550,000	16,644,846	16,546,995		(1,014)		(1,014)		16,545,980		4,020	4,020	399,763	XXX	XXX
140542-CG-4	CAPITAL TRUST AGY FL SENIOR LI NURSING HOME 4.500% 07/01/21		02/24/2021	Redemption 100.0000		367,500	367,500	294,459	294,459		73,041		73,041		367,500				2,319	07/01/2021	6. FE
196479-6V-6	COLORADO HSG & FIN AUTH SINGLE FAMILY HSG 3.550% 05/01/37		03/01/2021	Call 100.0000		175,000	175,000	175,000	175,000						175,000				400	05/01/2037	1.A FE
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32		03/01/2021	Paydown		33,548	33,548	33,548	33,548						33,548				405	02/15/2032	1.A
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42		03/01/2021	Paydown		1,286,848	1,286,848	1,285,639	1,284,220		2,628		2,628		1,286,848				7,268	09/25/2042	1.A
3136AC-GN-5	FANNIE MAE FNA 2013-M3 AL 3.381% 01/25/33		03/01/2021	Paydown		123,325	123,325	122,747	122,819		506		506		123,325				715	01/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		03/01/2021	Paydown		6,025,962	6,025,962	5,398,739	5,788,776		237,187		237,187		6,025,962				38,532	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		03/01/2021	Paydown		5,249,154	5,249,154	4,415,648	4,891,759		357,395		357,395		5,249,154				28,480	02/15/2031	1.A
31381R-4H-4	FNMA FN 468924 5.350% 08/01/41		03/01/2021	Paydown		8,730	8,730	9,090	8,888		(159)		(159)		8,730				83	08/01/2041	1.A
31381R-G5-7	FNMA FN 468320 5.420% 07/01/41		03/01/2021	Paydown		18,035	18,035	18,407	18,179		(144)		(144)		18,035				174	07/01/2041	1.A
31381S-PX-4	FNMA FN 469438 4.510% 10/01/41		03/01/2021	Paydown		43,448	43,448	44,752	44,011		(563)		(563)		43,448				347	10/01/2041	1.A
31381T-7A-2	FNMA FN 470789 4.400% 03/01/42		03/01/2021	Paydown		5,072	5,072	5,311	5,251		(179)		(179)		5,072				40	03/01/2042	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31381T-WA-4	FNMA FN 470541 4.830% 03/01/42		03/01/2021	Paydown		7,059	7,059	7,479	7,260		(201)		(201)		7,059				57	03/01/2042	1.A
31381V-BT-1	FNMA FN 471750 3.970% 07/01/42		03/01/2021	Paydown		39,164	39,164	40,046	39,576		(412)		(412)		39,164				274	07/01/2042	1.A
31381V-J7-1	FNMA FN 471986 4.070% 07/01/42		03/01/2021	Paydown		14,718	14,718	15,137	14,913		(195)		(195)		14,718				100	07/01/2042	1.A
3138L0-VV-0	FNMA FN AM0627 3.950% 09/01/42		03/01/2021	Paydown		7,441	7,441	7,674	7,558		(117)		(117)		7,441				52	09/01/2042	1.A
3138L1-NU-9	FNMA FN AM1302 3.490% 11/01/42		03/01/2021	Paydown		26,599	26,599	26,716	26,636		(36)		(36)		26,599				163	11/01/2042	1.A
3138L2-3B-1	FNMA POOL FN AM2593 3.900% 03/01/43		03/01/2021	Paydown		14,645	14,645	15,231	14,961		(316)		(316)		14,645				100	03/01/2043	1.A
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		03/01/2021	Paydown		7,974	7,974	7,536	7,676		298		298		7,974				49	01/01/2031	1.A
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		03/01/2021	Paydown		7,990	7,990	7,550	7,691		299		299		7,990				49	01/01/2031	1.A
3138L2-NT-0	FNMA POOL FN AM2201 3.880% 02/01/43		03/01/2021	Paydown		14,713	14,713	15,200	14,970		(257)		(257)		14,713				95	02/01/2043	1.A
3138L2-YY-7	FNMA POOL FN AM2526 3.460% 03/01/43		03/01/2021	Paydown		25,020	25,020	25,005	24,987		33		33		25,020				152	03/01/2043	1.A
3138L2-ZY-6	FNMA POOL FN AM2558 3.730% 03/01/38		03/01/2021	Paydown		20,885	20,885	21,453	21,187		(302)		(302)		20,885				135	03/01/2038	1.A
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/25/43		03/01/2021	Paydown		24,202	24,202	24,183	24,175		27		27		24,202				141	06/25/2043	1.A
3138L3-6E-0	FNMA POOL FN AM3568 4.100% 05/01/43		03/01/2021	Paydown		5,754	5,754	5,982	5,890		(137)		(137)		5,754				42	05/01/2043	1.A
3138L3-AH-8	FNMA POOL FN AM2707 4.020% 03/01/43		03/01/2021	Paydown		9,115	9,115	9,534	9,341		(226)		(226)		9,115				61	03/01/2043	1.A
3138L3-AQ-8	FNMA POOL FN AM2714 3.730% 03/01/43		03/01/2021	Paydown		18,304	18,304	18,791	18,561		(256)		(256)		18,304				120	03/01/2043	1.A
3138L3-AZ-8	FNMA POOL FN AM2723 3.690% 03/01/43		03/01/2021	Paydown		27,005	27,005	27,681	27,359		(354)		(354)		27,005				175	03/01/2043	1.A
3138L3-CW-3	FNMA POOL FN AM2784 3.820% 03/01/43		03/01/2021	Paydown		18,893	18,893	19,554	19,247		(354)		(354)		18,893				126	03/01/2043	1.A
3138L3-H7-3	FNMA POOL FN AM2953 3.960% 04/01/43		03/01/2021	Paydown		6,716	6,716	6,983	6,860		(144)		(144)		6,716				47	04/01/2043	1.A
3138L3-PC-3	FNMA POOL FN AM3118 3.770% 05/01/43		03/01/2021	Paydown		12,013	12,013	12,400	12,221		(208)		(208)		12,013				80	05/01/2043	1.A
3138L3-Q4-0	FNMA POOL FN AM3174 4.000% 05/01/43		03/01/2021	Paydown		7,599	7,599	7,901	7,765		(166)		(166)		7,599				53	05/01/2043	1.A
3138L3-QY-4	FNMA POOL FN AM3170 4.000% 04/01/43		03/01/2021	Paydown		6,255	6,255	6,503	6,390		(135)		(135)		6,255				44	04/01/2043	1.A
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		03/01/2021	Paydown		7,017	7,017	7,296	7,171		(154)		(154)		7,017				49	06/01/2043	1.A
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		03/01/2021	Paydown		26,170	26,170	26,813	26,516		(346)		(346)		26,170				169	06/01/2043	1.A
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		03/01/2021	Paydown		8,835	8,835	9,172	9,022		(188)		(188)		8,835				61	07/01/2043	1.A
3138L4-LD-3	FANNIE MAE FN AM3923 4.330% 07/01/33		03/01/2021	Paydown		57,424	57,424	59,703	58,063		(639)		(639)		57,424				429	07/01/2033	1.A
3138L4-NZ-2	FANNIE MAE FN AM4007 4.110% 08/01/28		03/01/2021	Paydown		29,897	29,897	30,364	30,135		(238)		(238)		29,897				214	08/01/2028	1.A
3138L4-TR-4	FANNIE MAE FN AM4159 4.390% 08/25/33		03/01/2021	Paydown		13,846	13,846	14,258	14,130		(284)		(284)		13,846				108	08/25/2033	1.A
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		03/01/2021	Paydown		68,862	68,862	70,562	69,817		(955)		(955)		68,862				534	08/01/2038	1.A
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		03/01/2021	Paydown		12,623	12,623	13,124	12,909		(287)		(287)		12,623				99	09/01/2033	1.A
3138L5-SM-3	FANNIE MAE FN AM5023 4.290% 01/01/34		03/01/2021	Paydown		108,407	108,407	108,813	108,558		(151)		(151)		108,407				818	01/01/2034	1.A
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		03/01/2021	Paydown		113,411	113,411	113,642	113,442		(31)		(31)		113,411				859	07/01/2029	1.A
3138L9-7L-0	FNMA POOL FN AM8998 3.170% 06/01/35		03/01/2021	Paydown		34,540	34,540	33,623	34,479		61		61		34,540				194	06/01/2035	1.A
3138L9-EG-3	FNMA POOL FN AM8234 3.030% 04/01/30		03/01/2021	Paydown		86,100	86,100	86,369	86,127		(27)		(27)		86,100				457	04/01/2030	1.A
3138LC-3G-8	FNMA POOL FN AN0798 3.630% 01/01/33		03/01/2021	Paydown		10,443	10,443	10,438	10,423		20		20		10,443				69	01/01/2033	1.A
3138LC-PW-9	FNMA POOL FN AN0436 3.720% 12/25/35		03/01/2021	Paydown		53,017	53,017	53,580	53,332		(315)		(315)		53,017				351	12/25/2035	1.A
3138LC-TZ-8	FNMA POOL FN AN0567 3.640% 12/01/33		03/01/2021	Paydown		8,319	8,319	8,354	8,332		(13)		(13)		8,319				51	12/01/2033	1.A
3138LC-UX-1	FNMA POOL FN AN0597 3.840% 01/01/36		03/01/2021	Paydown		85,372	85,372	86,573	86,179		(806)		(806)		85,372				715	01/01/2036	1.A
3138LC-UZ-6	FNMA POOL FN AN0599 3.870% 01/01/36		03/01/2021	Paydown		38,190	38,190	38,871	38,665		(474)		(474)		38,190				265	01/01/2036	1.A
3138LC-WA-9	FNMA POOL FN AN0640 3.600% 01/01/34		03/01/2021	Paydown		55,988	55,988	56,198	56,061		(72)		(72)		55,988				356	01/01/2034	1.A
3138LC-Z7-3	FNMA POOL FN AN0765 3.910% 01/25/36		03/01/2021	Paydown		14,724	14,724	15,216	15,097		(373)		(373)		14,724				100	01/25/2036	1.A
3138LE-XC-0	FNMA DUS FN AN2474 3.350% 08/01/46		03/01/2021	Paydown		4,553	4,553	4,715	4,670		(117)		(117)		4,553				27	08/01/2046	1.A
3138LE-ZQ-7	FNMA DUS FN AN2550 3.420% 08/01/46		03/01/2021	Paydown		5,146	5,146	5,335	5,283		(137)		(137)		5,146				29	08/01/2046	1.A
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		03/01/2021	Paydown		3,662	3,662	3,795	3,765		(102)		(102)		3,662				25	01/01/2047	1.A
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 11/01/47		03/01/2021	Paydown		6,300	6,300	6,548	6,488		(188)		(188)		6,300				44	11/01/2047	1.A
3138NJ-BD-9	FANNIE MAE FN FN0035 3.290% 12/01/32		03/01/2021	Paydown		43,821	43,821	39,329	40,550		3,271		3,271		43,821				250	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33		03/01/2021	Paydown		565,148	565,148	556,057	560,788		4,361		4,361		565,148				5,354	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31		03/01/2021	Paydown		1,909,705	1,909,705	1,601,553	1,737,997		171,708		171,708		1,909,705				13,269	03/25/2031	1.A
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40		03/01/2021	Paydown		1,630,482	1,630,482	1,439,910	1,561,490		68,992		68,992		1,630,482				12,626	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40		03/01/2021	Paydown		881,680	881,680	802,036	849,610		32,069		32,069		881,680				4,452	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41		03/01/2021	Paydown		1,843,714	1,843,714	1,737,584	1,730,619		113,095		113,095		1,843,714				15,162	01/25/2041	1.A

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41		03/01/2021	Paydown		1,873,505	1,873,505	1,759,721	1,795,248		78,257		78,257		1,873,505				15,181	01/25/2041	1.A
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40		03/01/2021	Paydown		366,732	366,732	325,570	351,573		15,158		15,158		366,732				3,069	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40		03/01/2021	Paydown		782,194	782,194	691,310	748,455		33,739		33,739		782,194				4,262	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40		03/01/2021	Paydown		49,389	49,389	43,695	47,309		2,081		2,081		49,389				323	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		03/01/2021	Paydown		2,327,369	2,327,369	2,062,882	2,228,232		99,137		99,137		2,327,369				11,102	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40		03/01/2021	Paydown		810,107	810,107	718,148	776,050		34,057		34,057		810,107				6,588	12/25/2040	1.A
34944R-CQ-9	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST 4.000% 02/15/28		02/16/2021	Call 100.0000		2,895,000	2,895,000	2,894,855	2,894,910		1		1		2,894,912		88	88	57,900	02/15/2028	1.B FE
34944R-CR-7	FORT WORTH TX DRAINAGE UTILITY UTILITY DIST 4.000% 02/15/29		02/16/2021	Call 100.0000		3,240,000	3,240,000	3,239,838	3,239,892		1		1		3,239,894		106	106	64,800	02/15/2029	1.B FE
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41		03/01/2021	Paydown		901,902	901,902	918,531	912,157		(10,255)		(10,255)		901,902				4,544	09/15/2041	1.A
38376R-MF-0	GNMA GNR 2015-H29 VI 1.772% 11/20/65		03/01/2021	Paydown				97,571	76,322		(76,322)		(76,322)						2,453	10/01/2065	1.A
38376R-RV-0	GNMA GNMA 2016-H07 1.506% 03/20/66		03/01/2021	Paydown				88,226	71,745		(71,745)		(71,745)						2,693	03/20/2066	1.A
452024-GS-5	ILLINOIS ST MUNI ELEC AGY PWR BUILD AMERICA BONDS 6.128% 02/01/21		02/01/2021	Maturity		3,885,000	3,885,000	3,888,885	3,885,038		(38)		(38)		3,885,000				119,036	02/01/2021	1.E FE
454624-U5-4	INDIANA ST BOND BANK REVENUE QUALIFIED SCH CONSTR BDS 5.490% 01/15/24		01/15/2021	Call 100.0000		665,000	665,000	679,943	669,434		(52)		(52)		669,382		(4,382)	(4,382)	18,254	01/15/2024	1.B FE
486296-LZ-7	KAUKAUNA WI ELEC SYS REVENUE TXBL-SER C-NEW CLEAN RENEWABLE 5.000% 12/15/30		01/08/2021	Call 100.0000		5,835,000	5,835,000	5,835,000	5,835,000						5,835,000				18,640	12/15/2030	1.C FE
57419R-D7-7	MARYLAND ST CMNTY DEV ADMIN DE MULTIFAMILY HSG 3.797% 03/01/39		02/26/2021	Call 100.0000		275,000	275,000	273,625	273,773		7		7		273,780		1,220	1,220	274	03/01/2039	1.C FE
57563R-PQ-6	MASSACHUSETTS ST EDUCTNL FING STUDENT LOAN 4.408% 07/01/34		01/04/2021	Call 100.0000		3,195,000	3,195,000	3,195,000	3,195,000						3,195,000				70,418	07/01/2034	1.C FE
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		02/01/2021	Redemption 100.0000		15,000	15,000	15,000	15,000						15,000				274	07/01/2028	1.C FE
64469D-B5-9	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 4.077% 01/01/34		02/01/2021	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				1,545	01/01/2034	1.C FE
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		02/01/2021	Redemption 100.0000		65,000	65,000	65,000	65,000						65,000				1,248	01/01/2033	1.C FE
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		03/01/2021	Redemption 100.0000		105,000	105,000	105,000	105,000						105,000				2,100	03/01/2029	1.B FE
681793-7H-2	OMAHA NE PUBLIC PWR DIST ELEC SER B 4.000% 02/01/31		02/01/2021	Call 100.0000		11,880,000	11,880,000	11,880,000	11,880,000						11,880,000				237,600	02/01/2031	1.C FE
744434-CW-9	PUBLIC PWR GENERATION AGY NE R BUILD AMERICA BONDS-WHELAN ENE 7.242% 01/01/41		01/04/2021	Redemption 100.0000		165,000	165,000	165,000	165,000						165,000				5,975	01/01/2041	1.G FE
914301-2H-8	UNIV OF HOUSTON TX UNIV REVENU REF-TXBL-CONSOL-SER B 4.650% 02/15/30		02/16/2021	Call 100.0000		450,000	450,000	449,429	449,677		4		4		449,680		320	320	10,463	02/15/2030	1.C FE
917435-AA-7	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A CL I 5.392% 07/01/50		01/01/2021	Redemption 100.0000		38,108	38,108	37,969	37,992		116		116		38,108				1,027	07/01/2050	1.D FE
917435-AB-5	UTAH ST HSG CORP MILITARY HSG TAXABLE-BOYER HILL-SER A-CL II 5.442% 07/01/50		01/01/2021	Redemption 100.0000		25,000	25,000	23,818	23,997		1,003		1,003		25,000				680	07/01/2050	1.E FE
970225-DB-1	WILLIAMSPORT PA SAN AUTH BUILD AMERICA BONDS-TAXABLE 5.625% 01/01/35		01/28/2021	Call 100.0000		5,225,000	5,225,000	5,241,788	5,225,383		(383)		(383)		5,225,000				168,996	01/01/2035	1.E FE
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		03/01/2021	Call 100.0000		1,735,000	1,735,000	1,735,000	1,735,000						1,735,000				8,792	12/01/2038	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						68,265,388	68,265,388	65,677,514	67,109,039		1,158,999		1,158,999		68,268,036		(2,648)	(2,648)	976,251	XXX	XXX
000000-00-0	CRG ISSUER CRG-17-1 CRG 2017-1 A 4.500% 01/10/24		01/10/2021	Redemption 100.0000		569,230	569,230	569,230	569,230						569,230				6,574	01/10/2024	1.D Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
000000-00-0	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST -A 3.759% 01/01/25		03/10/2021	Redemption 100.0000		5,184	5,184	5,184	4,106						5,184				39	01/01/2025	1.G Z
000000-00-0	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC TRUST B 4.109% 01/01/25		02/10/2021	Redemption 100.0000		1,828	1,828	1,828	1,486						1,828				302	01/01/2025	2.C Z
000000-00-0	TIDEWATER AUTO REC TRUST TIDEWATER AUTO REC 1/1/25 C 4.859% 01/01/25		01/11/2021	Redemption 100.0000		228	228	228	185						228				167	01/01/2025	3.C Z
000000-00-0	CERBERUS ONSHORE LEVERED IV LL CERB IV LEVERED 7/16/28 3.223% 07/16/28		03/17/2021	Redemption 100.0000		401,198	401,198	401,198	401,198						401,198				884	07/16/2028	1.D Z
00164T-AA-6	AMC EAST COMMUNITIES LLC 2007 SERIES A CLASS I 5.740% 01/15/28		01/15/2021	Redemption 100.0000		342,922	342,922	358,902	349,204		(6,283)		(6,283)		342,922				9,842	01/15/2028	1.F FE
00192J-AD-8	APS RESCURITIZATION TRUST APS RESECURITIZATION TRUST 2.582% 09/30/55		03/25/2021	Paydown		964	964	588	303		661		661		964				10	09/30/2055	1.D FM
00195#-AA-9	AMZN (Toledo, OH) CTL Pass-Thr AMAZONCOM INC 3.57 10/31/40 3.570% 10/31/40		03/31/2021	Redemption 100.0000		130,435	130,435	130,435	130,435						130,435				777	10/31/2040	1.C
002474-A#-1	AZZ Inc 5.420% 01/20/21		01/20/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				81,300	01/20/2021	2.C
00432C-DK-4	Access Group Inc 2007-A Class B 0.738% 02/25/37		02/25/2021	Paydown		196,556	196,556	166,581	174,650		21,905		21,905		196,556				380	02/25/2037	2.B FE
006346-AS-9	ADAMS OUTDOOR ADVERTISING SERIES 20181 CLASS A 4.810% 11/15/48		03/15/2021	Paydown		23,256	23,256	23,255	23,256		1		1		23,256				186	11/15/2048	1.F FE
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.738% 11/25/35		03/25/2021	Paydown		89,648	89,648	75,052	64,434		25,213		25,213		89,648				71	11/25/2035	3.B FM
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 2.900% 02/01/56		03/01/2021	Paydown		394,860	390,797	279,212	251,396		143,464		143,464		394,860				1,999	02/01/2056	1.D FM
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1 1.009% 09/25/34		02/25/2021	Paydown		188,242	188,242	125,045	171,736		16,506		16,506		188,242				320	09/25/2034	1.A FM
00764M-CF-2	AEGIS ABS TRUST 2004-3 M1 1.009% 09/25/34		03/25/2021	Paydown		165,732	165,732	110,093	151,200		14,532		14,532		165,732				237	09/25/2034	1.D FM
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		03/31/2021	Redemption 100.0000		326,643	326,643	326,643	326,643						326,643				3,814	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 4.670% 06/30/33		03/31/2021	Redemption 100.0000		51,291	51,291	51,291	51,291						51,291				599	06/30/2033	2.C PL
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 6.000% 07/25/37		03/01/2021	Paydown		21,014	21,493	16,836	15,855		5,159		5,159		21,014				205	07/25/2037	1.D FM
02146T-AY-3	COUNTRYWIDE ALT LOAN TRUST 2006-24CB A23 6.000% 06/25/36		03/01/2021	Paydown		24,506	24,836	17,882	15,316		9,190		9,190		24,506				291	06/25/2036	1.D FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LN TR 2006-21CB A6 5.482% 07/25/36		03/25/2021	Paydown				24,287	9,108		(9,108)		(9,108)						1,333	07/25/2036	6. FE
02147R-AG-5	COUNTRYWIDE ALT LOAN TRUST 2006-23CB 1A7 6.000% 08/25/36		03/01/2021	Paydown		29,042	27,511	21,154	22,186		6,856		6,856		29,042				331	08/25/2036	1.D FM
02147R-AJ-9	COUNTRYWIDE ALT LOAN TRUST CWALT 2006-23CB 1A9 6.000% 08/25/36		03/01/2021	Paydown		37,121	35,164	30,744	31,641		5,480		5,480		37,121				423	08/25/2036	1.D FM
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LN TR 2006-25C A1 6.000% 05/25/42		03/01/2021	Paydown		25,985	26,026	16,653	12,863		13,122		13,122		25,985				310	05/25/2042	1.D FM
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LN TR 2007-J1 2A2 5.682% 03/25/37		02/25/2021	Paydown				39	59		(59)		(59)						3	03/25/2037	6. Z
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 6.000% 04/25/37		03/01/2021	Paydown		153,987	142,976	104,492	63,479		90,508		90,508		153,987				1,301	04/25/2037	1.D FM
02150E-BG-7	COUNTRYWIDE ALT LOAN TRUST CWALT 2007-5CB 1A31 5.500% 04/25/37		03/01/2021	Paydown		22,470	23,346	19,042	16,601		5,870		5,870		22,470				252	04/25/2037	2.B FM
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST 0.339% 08/25/37		02/25/2021	Paydown		23,770	22,652	20,461	22,957		814		814		23,770				15	08/25/2037	1.A FM
02150V-AD-7	COUNTRYWIDE ALT LOAN TRUST COUNTRYWIDE ALT LOANTRUST 0.339% 08/25/37		03/25/2021	Paydown		34,372	33,595	30,346	34,047		325		325		34,372				23	08/25/2037	1.D FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 6.250% 09/25/37		03/01/2021	Paydown		57,725	59,681	50,611	40,862		16,863		16,863		57,725				803	09/25/2037	1.D FM

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 5.750% 07/25/37		03/01/2021	Paydown		211,277	205,176	159,300	113,434		97,843		97,843		211,277				2,125	07/25/2037	1.D FM
023767-AA-4	AMERICAN AIRLINES AAL 5 1/4 01/31/21 5.250% 01/31/21		01/31/2021	Redemption 100.0000		2,046,854	2,046,854	2,046,854	2,046,854						2,046,854				53,730	01/31/2021	3.B FE
02377B-AA-4	AMER AIRLN 15-2 A PASS T AAL 4 09/22/27 4.000% 09/22/27		03/22/2021	Redemption 100.0000		592,241	592,241	592,241	592,241						592,241				11,845	09/22/2027	3.A FE
02378*-AA-8	AMERICAN AIRLINES AMERICAN AIRLINES 2017-2C EETC 5.180% 10/15/23		03/11/2021	SEAPORT		3,493,085	3,870,455	2,843,145	2,843,145						2,843,145		649,940	649,940	89,106	10/15/2023	3.A PL
02378A-AA-5	AMER AIRLINE 17-1 A PTT AAL 4 02/15/29 4.000% 02/15/29		02/15/2021	Redemption 100.0000		95,000	95,000	95,000	95,000						95,000				1,900	02/15/2029	2.C FE
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		03/12/2021	SEAPORT		2,693,294	2,984,259	2,226,317	2,226,317						2,226,317		466,977	466,977	94,468	08/15/2023	3.A PL
02378L-AA-1	AMERICAN AIRLINES AMERICAN AIRLINES 2017-1C EETC 5.180% 08/15/23		02/15/2021	Redemption 100.0000		503,148	503,148	375,359	375,359		127,790		127,790		503,148				13,032	08/15/2023	3.A PL
02660T-FJ-7	AMERICAN HOME MTG INV TRUST AHM 2005-2 5A4C 5.908% 09/25/35		03/01/2021	Paydown		95,322	95,322	73,681	67,462		27,859		27,859		95,322				525	09/25/2035	1.D FM
037411-AW-5	APACHE CORP APA 5.1 09/01/40 5.100% 09/01/40		01/05/2021	DEFAULT ATHENE BROKER		2,962,375	2,750,000	2,997,115	2,976,282		(83)		(83)		2,976,199		(13,824)	(13,824)	48,308	09/01/2040	3.A FE
038779-AB-0	ARBYS FUNDING SERIES 20201A CLASS A2 3.237% 07/30/50		01/31/2021	Paydown		2,500	2,500	2,500	2,500						2,500				20	07/30/2050	2.C FE
04273W-AB-7	ARROW ELECTRONICS INC ARW 5 1/8 03/01/21 5.125% 03/01/21		03/01/2021	Maturity		7,685,000	7,685,000	8,025,983	7,692,767		(7,767)		(7,767)		7,685,000				196,928	03/01/2021	2.C FE
04542B-FW-7	Asset Backed Funding Certifica SERIES 20040PT2 CLASS M1 0.934% 08/25/33		02/25/2021	Paydown		1,304	1,304	1,290	1,299		6		6		1,304				2	08/25/2033	1.A FM
04542B-FW-7	Asset Backed Funding Certifica SERIES 20040PT2 CLASS M1 0.934% 08/25/33		03/25/2021	Paydown		2,601	2,601	2,573	2,590		11		11		2,601				4	08/25/2033	1.D FM
05071A-AE-0	Audax Senior Debt CLO I, LLC SERIES 20191A CLASS A 2.172% 04/22/29		03/31/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				19,276	04/22/2029	1.C FE
05178T-AA-9	AURORA MILITARY HOUSING III AURMIL 5.82 07/15/34 5.820% 07/15/34		01/15/2021	Redemption 100.0000		268,096	268,096	268,096	268,096						268,096				7,802	07/15/2034	1.F FE
05531U-AD-2	BCAP LLC TRUST BCAP LLC TRUST 6.000% 02/26/37		03/01/2021	Paydown		130,613	122,650	97,660	86,888		43,726		43,726		130,613				1,585	02/26/2037	1.D FM
05531X-AG-9	BCAP LLC TRUST BCAP LLC TRUST 6.000% 07/28/37		03/01/2021	Paydown		85,959	139,746	112,965	114,237		(28,278)		(28,278)		85,959				1,280	07/28/2037	3.B FM
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge 2.430% 10/26/35		02/01/2021	Paydown		29,467	29,467	26,796	27,656		1,811		1,811		29,467				119	10/26/2035	1.A FM
05531Y-AB-8	BCAP LLC TRUST BCAP 2009-RR6 1A2 Mtge 2.430% 10/26/35		03/01/2021	Paydown		61,163	61,163	55,620	57,404		3,759		3,759		61,163				236	10/26/2035	1.D FM
05532E-AD-7	BCAP LLC TRUST BCAP LLC TRUST 3.150% 08/26/35		03/01/2021	Paydown		134,450	134,634	113,179	116,401		18,049		18,049		134,450				714	08/26/2035	1.D FM
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE 2.430% 10/26/35		02/01/2021	Paydown		39,151	39,151	35,432	36,029		3,122		3,122		39,151				159	10/26/2035	1.A FM
05532E-AP-0	BCAP LLC TRUST BCAP 2009-RR10 7A2 MTGE 2.430% 10/26/35		03/01/2021	Paydown		81,265	81,265	73,544	74,783		6,481		6,481		81,265				313	10/26/2035	1.D FM
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST 6.100% 04/28/37		02/01/2021	Paydown		66,516	66,516	66,267	66,048		468		468		66,516				65	04/28/2037	1.A FM
05532U-AL-3	BCAP LLC TRUST BCAP LLC TRUST 6.100% 04/28/37		03/01/2021	Paydown		155,434	155,434	154,851	154,341		1,093		1,093		155,434				180	04/28/2037	1.D FM
05532V-BB-2	BCAP LLC TRUST BCAP LLC TRUST 0.709% 08/26/37		03/25/2021	Paydown		129,698	129,698	97,760	104,676		25,022		25,022		129,698				128	08/26/2037	1.D FM
05536L-AD-7	BCAP LLC TRUST BCAP 2011-RR8 1A4 5.616% 07/26/36		03/01/2021	Paydown		53,683	59,969	47,309	45,942		7,740		7,740		53,683				1,063	07/26/2036	1.D FM
05537L-AA-2	BCAP BCAP 2011-RR10 1A1 0.945% 03/26/37		03/01/2021	Paydown		184,122	184,122	184,813	184,327		(205)		(205)		184,122				947	03/26/2037	1.D FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
05577@-AG-5	BTMU CAP CORP BNSF RAILWAY CORP SERIES A 6.550% 02/26/21		02/26/2021	Redemption 100.0000		1,895,323	1,895,323	1,895,323	1,895,323						1,895,323				62,072	02/26/2021	1.D FE
05577@-AH-3	BTMU CAP CORP BNSF RAILWAY CORP SERIES B 6.550% 02/26/21		02/26/2021	Redemption 100.0000		1,824,139	1,824,139	1,824,139	1,824,139						1,824,139				59,741	02/26/2021	1.D FE
05577@-AJ-9	BTMU CAP CORP BNSF RAILWAY CORP SERIES C 6.550% 02/26/21		02/26/2021	Redemption 100.0000		553,608	553,608	553,608	553,608						553,608				18,131	02/26/2021	1.D FE
05577@-AK-6	BTMU CAP CORP BNSF RAILWAY CORP SERIES D 6.550% 02/26/21		02/26/2021	Redemption 100.0000		569,723	569,723	569,723	569,723						569,723				18,658	02/26/2021	1.D FE
05577@-AM-2	BTMU CAP CORP BNSF RAILWAY CORP SERIES E 6.550% 02/26/21		02/26/2021	Redemption 99.9936		225,854	225,869	225,869	225,869		(14)		(14)		225,854				7,397	02/26/2021	1.D FE
059469-AE-6	BANC OF AMERICA ALT LOAN BANC OF AMERICA ALT LOAN 6.726% 01/01/56		03/01/2021	Paydown		96,586	96,586	61,543	45,457		51,128		51,128		96,586				371	01/01/2056	1.D FM
05946X-XH-1	BANC OF AMERICA MORTGAGE SEC BAFC 2005-E 1A1 0.691% 05/20/35		03/22/2021	Paydown		19,077	19,459	13,305	17,416		1,662		1,662		19,077				21	05/20/2035	1.D FM
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37		03/01/2021	Paydown		108,822	112,460	87,485	80,923		27,899		27,899		108,822				1,080	06/25/2037	1.D FM
059487-AC-2	BANC AMERICA ALT LOAN BOAA 2006-6CB3 6.000% 07/25/46		03/01/2021	Paydown		30,517	35,681	29,436	29,912		605		605		30,517				401	07/25/2046	1.D FM
05948K-Y3-7	BANC OF AMERICA ALT LOAN TRUST 2005-12 1CB5 5.750% 01/25/36		01/01/2021	Paydown		959,449	983,329	883,767	895,847		63,602		63,602		959,449				4,712	01/25/2036	1.D FM
05949A-6J-4	BANK OF AMERICA MTG SECURITIES 2005-E 2A7 3.299% 06/25/35		03/01/2021	Paydown		169,825	171,285	123,861	143,430		26,395		26,395		169,825				694	06/25/2035	1.D FM
05949C-PL-4	BANC OF AMERICA MORTGAGE 2005-L 2A5 2.896% 01/25/36		03/01/2021	Paydown		18,130	18,383	14,457	17,242		888		888		18,130				127	01/25/2036	1.D FM
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36		03/01/2021	Paydown		33,925	34,634	30,795	30,256		3,668		3,668		33,925				468	01/25/2036	1.D FM
05950M-AF-7	Banc of America Funding Corpor SERIES 2006G CLASS 2A5 0.671% 07/20/36		02/22/2021	Paydown		90,657	90,657	89,421	89,818		839		839		90,657				111	07/20/2036	1.A FM
05950M-AF-7	Banc of America Funding Corpor SERIES 2006G CLASS 2A5 0.671% 07/20/36		03/22/2021	Paydown		262,057	262,057	258,482	259,631		2,426		2,426		262,057				305	07/20/2036	1.D FM
05951F-AK-0	BANC AMERICA FUNDING CORP BANC AMERICA FUNDING CORP 5.847% 07/01/55		03/01/2021	Paydown		26,404	28,511	22,725	25,000		1,404		1,404		26,404				263	07/01/2055	1.D FM
05951G-AC-6	BANC AMERICA FUNDING CORP 0.239% 03/25/37		02/25/2021	Paydown		23,611	22,870	15,809	15,694		7,917		7,917		23,611				11	03/25/2037	1.A FM
05951G-AC-6	BANC AMERICA FUNDING CORP 0.239% 03/25/37		03/25/2021	Paydown		121,151	120,285	83,147	82,543		38,608		38,608		121,151				45	03/25/2037	1.D FM
059522-BE-1	BANC OF AMERICA FUNDIING CORP BANC OF AMERICA FUNDING CORP 3.067% 05/20/36		03/01/2021	Paydown		81,274	81,419	80,600	80,944		330		330		81,274				338	05/20/2036	2.B FM
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 4.854% 09/25/37		03/01/2021	Paydown		55,606	89,742	69,362	61,971		(6,365)		(6,365)		55,606				480	09/25/2037	1.D FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37		03/01/2021	Paydown		17,982	24,073	19,636	20,745		(2,763)		(2,763)		17,982				270	05/25/2037	2.B FM
05952X-AE-4	BANC OF AMERICA FUNDING BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		03/01/2021	Paydown		123,547	152,713	118,353	124,819		(1,272)		(1,272)		123,547				2,117	07/26/2036	1.D FM
05963S-AE-2	BANC OF AMERICA FUNDING BACF 14 -R7 4.827% 09/26/36		03/25/2021	Paydown			4,696	2,765	3,721		(3,721)		(3,721)						42	09/26/2036	1.D FM
06051G-EM-7	BANK OF AMERICA CORP BASIC 5.700% 01/24/22		03/09/2021	DEFAULT ATHENE BROKER		4,189,716	4,000,000	4,299,614	4,222,571		(39,450)		(39,450)		4,183,121		6,594	6,594	142,500	01/24/2022	1.G FE
06051G-GE-3	BANK OF AMERICA CORP BASIC 3.124% 01/20/23		03/09/2021	DEFAULT ATHENE BROKER		2,044,848	2,000,000	2,071,350	2,052,875		(9,467)		(9,467)		2,043,408		1,440	1,440	39,744	01/20/2023	1.G FE
06051G-GY-9	BANK OF AMERICA CORP BASIC 2.738% 01/23/22		01/25/2021	Call 100.0000		210,000	210,000	212,047	210,294		(294)		(294)		210,000				2,875	01/23/2022	1.F FE
06406H-BY-4	BANK OF NEW YORK MELLON BASIC 3.550% 09/23/21		03/09/2021	DEFAULT ATHENE BROKER		1,071,169	1,055,000	1,091,166	1,076,864		(6,402)		(6,402)		1,070,463		707	707	17,270	09/23/2021	1.F FE
07325V-AF-1	Bayview Financial Acquisition SERIES 2007A CLASS 1A5 6.101% 05/28/37		02/01/2021	Paydown		9,354	9,354	9,458	9,436		(82)		(82)		9,354				95	05/28/2037	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
07325V-AF-1	Bayview Financial Acquisition SERIES 2007A CLASS 1A5 6.101% 05/28/37		03/01/2021	Paydown		24,098	24,098	24,366	24,309		(212)		(212)		24,098				275	05/28/2037	1.D FM
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.594% 08/15/52		03/01/2021	Paydown			101,527	12,548	15,631		(15,631)		(15,631)						282	08/15/2052	1.A FE
07386H-XN-6	BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST 0.629% 11/25/35		02/25/2021	Paydown		166,779	166,779	152,926	90,263		76,516		76,516		166,779				180	11/25/2035	1.A FM
07386H-XN-6	BEAR STEARNS ALT A TRUST BEAR STEARNS ALTA TRUST 0.629% 11/25/35		03/25/2021	Paydown		275,424	275,166	252,310	148,924		126,500		126,500		275,424				233	11/25/2035	1.D FM
07386H-ZE-4	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 2.807% 01/25/36		03/01/2021	Paydown		66,480	64,866	52,175	32,974		33,506		33,506		66,480				307	01/25/2036	1.D FM
073871-BL-8	Bear Stearns Alt-A Trust SERIES 20064 CLASS 31A1 0.000% 07/25/36		03/01/2021	Paydown		31,399	31,399	27,446	27,066		4,333		4,333		31,399				194	07/25/2036	4.B FM
073875-AK-2	BEAR STEARNS ALT A TRUST BEAR STEARNS ALT A TRUST 3.265% 12/25/46		03/01/2021	Paydown		179,461	179,463	125,961	67,768		111,693		111,693		179,461				1,026	12/25/2046	1.D FM
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 1.354% 01/25/35		02/25/2021	Paydown		28,215	28,215	21,959	25,843		2,372		2,372		28,215				64	01/25/2035	1.A FM
073879-PS-1	BEAR STEARNS ASSET BACKED SEC 2005-HE1 M2 1.354% 01/25/35		03/25/2021	Paydown		94,093	94,093	73,230	86,183		7,911		7,911		94,093				220	01/25/2035	1.D FM
07387A-BR-5	BEAR STEARNS ADJ RATE MTGE BEAR STEARNS ADJ RATE MTGE 3.220% 08/25/35		03/01/2021	Paydown		60,769	56,682	51,300	41,573		19,195		19,195		60,769				314	08/25/2035	1.D FM
07389K-AA-9	BEAR STEARNS ALT_A TRUST II SER 07-1 CLASS 1A1 3.194% 09/25/47		03/01/2021	Paydown		177,017	188,182	129,131	67,021		109,996		109,996		177,017				988	09/25/2047	1.D FM
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 0.309% 09/25/46		02/25/2021	Paydown		60,617	60,617	49,574	42,073		18,545		18,545		60,617				34	09/25/2046	1.A FM
07401A-AA-5	BEAR STEARNS MTGE FUNDING BEAR STEARNS MTGE FUNDING 0.309% 09/25/46		03/25/2021	Paydown		201,423	201,423	164,726	139,802		61,621		61,621		201,423				109	09/25/2046	1.D FM
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOP HILL ENERGY LLC 3.280% 06/30/37		03/31/2021	Redemption 100.0000		110,516	110,516	110,516	110,516						110,516				910	06/30/2037	2.C PL
110122-DA-3	BRISTOL-MYERS SQUIBB CO BMY 4 08/15/23 4.000% 08/15/23		02/23/2021	Call 109.0779		27,269,472	25,000,000	24,953,083	24,960,249		2,073		2,073		24,962,322		37,678	37,678	2,769,472	08/15/2023	1.F FE
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		03/20/2021	Redemption 100.0000		177,034	177,034	177,034	177,034						177,034				1,826	09/20/2031	2.B FE
118230-AS-0	BUCKEYE PARTNERS LP BUCKEYE PARTNERS LP 6.375% 01/22/78		02/25/2021	DEFAULT ATHENE BROKER		4,920,582	6,000,000	4,380,000	4,381,907		159		159		4,382,066		538,516	538,516	226,313	01/22/2078	4.A FE
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		03/15/2021	Paydown		869,557	869,557	870,320	870,285		(728)		(728)		869,557				6,042	07/15/2034	1.G FE
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		03/15/2021	Call 100.0000		3,035,920	3,035,920	3,035,868	3,035,916		5		5		3,035,921		(1)	(1)	66,082	06/15/2033	1.F FE
12326R-AA-0	Business Jet Securities, LLC SERIES 20182 CLASS A 4.447% 06/15/33		02/15/2021	Paydown		798,113	798,113	798,099	798,112		1		1		798,113				4,600	06/15/2033	1.F FE
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		03/14/2021	Paydown		541,130	541,130	541,123	541,114		16		16		541,130				2,845	11/15/2035	1.G FE
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37		03/01/2021	Paydown		128,666	124,706	105,092	85,814		42,852		42,852		128,666				1,433	04/25/2037	1.D FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37		03/01/2021	Paydown		139,390	135,100	109,858	89,656		49,734		49,734		139,390				1,552	04/25/2037	1.D FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36		02/01/2021	Paydown		47,110	38,752	31,685	23,943		23,167		23,167		47,110				396	09/25/2036	1.D FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36		01/01/2021	Paydown		76,868	76,872	62,593	47,262		29,606		29,606		76,868				400	10/25/2036	1.D FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37		03/01/2021	Paydown		88,532	89,198	77,961	64,081		24,452		24,452		88,532				1,069	09/25/2037	1.D FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37		03/01/2021	Paydown		84,800	85,687	74,623	57,630		27,170		27,170		84,800				871	08/25/2037	1.D FM

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										11	12	13	14	15							
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12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38		03/01/2021	Paydown		97,597	98,200	87,118	66,223		31,374		31,374		97,597				934	01/25/2038	1.D FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		03/01/2021	Paydown		38,014	38,226	34,841	28,577		9,437		9,437		38,014				573	08/25/2037	2.B FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		02/01/2021	Paydown		72,230	68,450	62,389	51,173		21,057		21,057		72,230				540	08/25/2037	3.B FM
12523-BR-0	CIGNA CORP CI 3.9 02/15/22 3.900% 02/15/22		03/18/2021	Call 103.0871		8,556,231	8,300,000	8,408,264	8,377,213		(14,515)		(14,515)		8,362,698		(62,698)	(62,698)	447,753	02/15/2022	2.B FE
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		02/01/2021	Paydown		614,473	614,473	622,730	622,484		(8,011)		(8,011)		614,473				3,584	08/25/2049	1.A FM
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		03/01/2021	Paydown		2,009,448	2,009,448	2,036,450	2,035,644		(26,196)		(26,196)		2,009,448				11,885	08/25/2049	1.D FM
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		02/01/2021	Paydown		217,020	217,020	222,446	222,302		(5,282)		(5,282)		217,020				1,266	10/25/2049	1.A FM
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		03/01/2021	Paydown		457,557	457,557	468,996	468,694		(11,136)		(11,136)		457,557				2,995	10/25/2049	1.D FM
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37		03/01/2021	Paydown		98,598	113,071	87,596	88,488		10,110		10,110		98,598				901	04/25/2037	1.D FM
12594J-AG-0	COMM MTGE TRUST COMM 2016-GCT C 3.461% 08/10/29		02/11/2021	Call 100.0000		6,500,000	6,500,000	6,700,965	6,539,468		(4,015)		(4,015)		6,535,453		(35,453)	(35,453)	103,748	08/10/2029	1.A FM
12594J-AJ-4	COMM MTGE TRUST COMM 2016-GCT D 3.461% 08/10/29		02/11/2021	Call 100.0000		7,500,000	7,500,000	7,508,333	7,497,478		118		118		7,497,596		2,404	2,404	119,710	08/10/2029	1.A FM
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 1.843% 11/15/45		02/01/2021	Paydown				24,540	3,605		(3,605)		(3,605)						390	11/15/2045	1.A FE
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 1.843% 11/15/45		03/01/2021	Paydown				14,811	2,176		(2,176)		(2,176)						470	11/15/2045	1.C FE
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.673% 10/15/45		02/01/2021	Paydown				16,440	2,897		(2,897)		(2,897)						185	10/15/2045	1.A FE
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.673% 10/15/45		03/01/2021	Paydown				3,590	633		(633)		(633)						113	10/15/2045	1.B FE
12624Q-BA-0	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 B 3.703% 10/15/45		03/10/2021	CITIGROUP GLOBAL MARKETS		4,500,000	5,000,000	5,124,649	5,019,950		(2,906)		(2,906)		5,017,044		(517,044)	(517,044)	36,516	10/15/2045	2.B FM
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.207% 03/10/46		03/01/2021	Paydown				73,710	16,677		(16,677)		(16,677)						2,050	03/10/2046	1.A FE
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.093% 07/10/45		03/01/2021	Paydown				86,516	9,827		(9,827)		(9,827)						925	07/10/2045	1.A FE
12626P-AL-7	CRH AMERICA INC CRHID 5 3/4 01/15/21 5.750% 01/15/21		01/15/2021	Maturity		5,000,000	5,000,000	4,997,200	4,999,989		11		11		5,000,000				143,750	01/15/2021	2.A FE
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		02/01/2021	Paydown		27,945	25,979	20,968	20,968		6,977		6,977		27,945				143	06/25/2037	3.B FM
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37		03/01/2021	Paydown		269,137	269,211	224,791	243,325		25,812		25,812		269,137				1,465	04/25/2037	1.D FM
12639G-DD-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST 3.043% 10/26/35		02/01/2021	Paydown		51,028	51,028	43,246	47,698		3,330		3,330		51,028				405	10/26/2035	1.A FM
12639G-DD-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRUST 3.043% 10/26/35		03/01/2021	Paydown		344,443	344,443	291,916	321,965		22,479		22,479		344,443				2,237	10/26/2035	1.D FM
12641R-AS-9	CREDIT SUISSE MTGE TRUST Credit suisse mtge trust 5.500% 10/26/35		03/01/2021	Paydown		254,226	245,475	193,925	193,663		60,564		60,564		254,226				2,491	10/26/2035	1.D FM
12641T-AS-5	CREDIT SUISSE MTGE CAPITAL CREDIT SUISSE MTGE TRUST 2.895% 07/26/49		03/01/2021	Paydown		119,315	119,315	96,719	101,744		17,570		17,570		119,315				581	07/26/2049	1.D FM
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.039% 10/26/36		02/01/2021	Paydown		239,204	239,204	186,878	229,811		9,392		9,392		239,204				1,225	10/26/2036	1.A FM
12643G-AQ-5	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 3.039% 10/26/36		03/01/2021	Paydown		406,418	406,418	317,514	390,460		15,958		15,958		406,418				1,998	10/26/2036	1.D FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
12645Q-AC-2	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE TRST 2.749% 12/01/55		03/01/2021	Paydown		61,678	61,678	40,505	43,220		18,458		18,458		61,678				290	12/01/2055	1.D FM
12645Q-CN-6	CREDIT SUISSE MTGE TRST CREDIT SUISSE MTGE CAPITAL 3.179% 07/28/36		03/01/2021	Paydown		77,281	77,281	52,165	35,486		41,795		41,795		77,281				496	07/28/2036	1.D FM
12645V-AY-3	CEDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 2.943% 02/27/37		03/01/2021	Paydown		357,775	354,900	243,550	280,336		77,439		77,439		357,775				1,568	02/27/2037	1.D FM
12646P-AE-9	CREDIT SUISSE MTGE TRUST 3.388% 05/28/36		03/01/2021	Paydown		308,217	305,515	243,839	268,617		39,600		39,600		308,217				1,796	05/28/2036	1.D FM
12646P-CW-7	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MTGE TRUST 2.581% 03/27/36		03/01/2021	Paydown		154,783	149,867	111,651	118,485		36,298		36,298		154,783				570	03/27/2036	1.D FM
12646T-CE-9	CREDIT SUISSE MTGE TRUST CREDIT SUISSE MORTGAGE TRST 2.953% 10/27/36		03/01/2021	Paydown		62,035	63,118	52,506	51,268		10,767		10,767		62,035				276	10/27/2036	1.D FM
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 3.000% 03/25/43		02/01/2021	Paydown		225,956	225,956	226,168	226,076		(120)		(120)		225,956				1,130	03/25/2043	1.A FM
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 3.000% 03/25/43		03/01/2021	Paydown		558,546	558,546	559,070	558,843		(297)		(297)		558,546				2,823	03/25/2043	1.D FM
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		03/01/2021	Paydown		287,052	287,052	293,454	292,718		(5,666)		(5,666)		287,052				2,512	10/25/2047	1.D FM
126650-BS-8	CVS HEALTH CORP 144A 7.507% 01/10/32		03/10/2021	Redemption 100.0000		1,027	1,027	1,027	1,027						1,027				13	01/10/2032	2.B FE
12671-YC-4	CWL RESIDENTIAL ASSET SEC TR 1.159% 03/25/33		02/25/2021	Paydown		25,418	25,418	22,558	25,468		(50)		(50)		25,418				50	03/25/2033	1.A FM
12671-YC-4	CWL RESIDENTIAL ASSET SEC TR 1.159% 03/25/33		03/25/2021	Paydown		15,764	15,764	13,990	15,795		(31)		(31)		15,764				27	03/25/2033	1.D FM
12673-DQ-2	COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1 5.251% 12/25/34		02/01/2021	Paydown		84,304	84,304	84,857	84,517		(212)		(212)		84,304				627	12/25/2034	1.A FM
12673-DQ-2	COUNTRYWIDE ASSET BACKED CERT SERIES 20047 CLASS MF1 5.251% 12/25/34		03/01/2021	Paydown		246,207	246,207	247,819	246,827		(620)		(620)		246,207				1,344	12/25/2034	1.D FM
12667F-2R-5	COUNTRYWIDE ALT LN TR CWALT 2005-1CB 2A2 5.500% 03/25/35		03/01/2021	Paydown		34,228	34,825	26,732	20,240		13,988		13,988		34,228				323	03/25/2035	1.D FM
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 2.899% 12/25/34		02/01/2021	Paydown		65	65	62	66		(1)		(1)		65					12/25/2034	1.A FM
12667F-A4-7	COUNTRYWIDE ALT LN TR 2004-33 3A1 2.899% 12/25/34		03/01/2021	Paydown		1,860	1,860	1,748	1,885		(25)		(25)		1,860				8	12/25/2034	1.D FM
12667F-R6-4	COUNTRYWIDE ALT LN TR COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		03/01/2021	Paydown		90,360	99,717	92,430	96,358		(5,998)		(5,998)		90,360				917	03/01/2036	2.B FM
12668A-AG-0	COUNTRYWIDE ALT LOAN TRUST 2005-47CB A7 5.500% 10/25/35		03/01/2021	Paydown		69,850	67,737	52,706	48,025		21,825		21,825		69,850				562	10/25/2035	1.D FM
12668A-Q2-4	COUNTRYWIDE ALT LOAN TRUST CWALT 2005-J14 A3 5.500% 12/25/35		03/01/2021	Paydown		119,398	122,897	95,429	88,260		31,138		31,138		119,398				866	12/25/2035	1.D FM
12668A-X9-1	COUNTRYWIDE ALT LOAN TRUST 2005-65CB 1A7 5.500% 01/25/36		03/01/2021	Paydown		13,668	13,710	11,722	10,252		3,416		3,416		13,668				125	01/25/2036	1.D FM
12668B-VB-6	COUNTRYWIDE ALT LN TR CWALT 2006-9T1 A2 5.750% 05/25/36		03/01/2021	Paydown		48,081	40,646	31,293	20,114		27,967		27,967		48,081				282	05/25/2036	1.D FM
12668B-XC-2	COUNTRYWIDE ALT LN TR CWALT 2006-12CB A7 6.000% 05/25/36		03/01/2021	Paydown		34,255	36,253	28,459	24,743		9,512		9,512		34,255				409	05/25/2036	1.D FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL 2005-23 A1 5.500% 11/25/35		03/01/2021	Paydown		42,324	42,324	31,396	31,396		10,928		10,928		42,324				624	11/25/2035	1.D FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL 2005-R3 AF MTGE 0.518% 09/25/35		03/25/2021	Paydown		126,647	126,647	112,754	115,968		10,679		10,679		126,647				109	09/25/2035	1.D FM
126694-JH-2	COUNTRYWIDE HOME LOANS COUNTRYWIDE HOME LOAN 5.928% 09/25/35		03/01/2021	Paydown				36,658	23,309		(23,309)		(23,309)						2,233	09/25/2035	5.C FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL 2005-24 A3 5.500% 11/25/35		03/01/2021	Paydown		110,658	111,834	84,289	84,289		26,369		26,369		110,658				638	11/25/2035	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		03/01/2021	Paydown		7,473	10,550	10,001	7,892		(419)		(419)		7,473				158	04/25/2036	1.D FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL 2006-6 A1 6.000% 04/25/36		02/01/2021	Paydown		6,977	6,973	6,611	5,217		1,760		1,760		6,977				35	04/25/2036	2.B FM
126694-NV-6	COUNTRYWIDE HOME LOANS 2005-27 2A1 5.500% 12/25/35		03/01/2021	Paydown		198,594	200,992	175,391	127,580		71,014		71,014		198,594				2,356	12/25/2035	1.D FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL 2005-29 A1 5.750% 12/25/35		03/01/2021	Paydown		306,063	309,005	271,333	199,561		106,502		106,502		306,063				2,639	12/25/2035	1.D FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL 2005-30 A3 5.500% 01/25/36		03/01/2021	Paydown		280,079	280,912	245,223	218,913		61,167		61,167		280,079				3,296	01/25/2036	1.D FM
126694-VM-7	COUNTRYWIDE HOME LOANS 2005-HY10 CLASS 3A1A 2.807% 02/20/36		03/01/2021	Paydown		16,449	16,746	12,308	14,025		2,424		2,424		16,449				78	02/20/2036	1.D FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		02/01/2021	Paydown		3,462	3,462	3,220	3,299		164		164		3,462				50	05/25/2033	1.A FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		03/01/2021	Paydown		4,236	4,236	3,939	4,035		200		200		4,236				74	05/25/2033	1.D FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		02/01/2021	Paydown		12,026	12,026	12,116	12,042		(16)		(16)		12,026				105	05/25/2034	1.A FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		03/01/2021	Paydown		80,834	80,834	81,441	80,943		(109)		(109)		80,834				783	05/25/2034	1.D FM
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35		01/01/2021	Paydown		55,616	55,616	45,397	48,089		7,528		7,528		55,616				255	07/25/2035	3.B FM
12673P-AE-5	CA INC CA 4 1/2 08/15/23 4.500% 08/15/23		01/20/2021	Call 112.2675		11,226,750	10,000,000	9,953,900	9,985,835		267		267		9,986,102		13,898	13,898	1,226,750	08/15/2023	2.C FE
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1 5.300% 01/10/24		01/10/2021	Redemption 100.0000		1,340,778	1,340,778	1,340,778	1,340,778						1,340,778				25,517	01/10/2024	1.G PL
12702*-AA-4	CVS LSE BACKD PT PP TR SER 201 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		03/10/2021	Redemption 100.0000		39,910	39,910	39,910	39,910						39,910				130	10/10/2039	2.A
12803P-AB-4	CAJUN GLOBAL LLC CAJUN GLOBAL LLC 6.500% 08/20/47		02/20/2021	Paydown		30,000	30,000	29,767	30,310		(310)		(310)		30,000				488	08/20/2047	2.C FE
12806*-AH-4	CAITHNESS LONG ISLAND LLC 5.710% 01/15/32		01/15/2021	Redemption 100.0000		235,554	235,554	235,554	235,554						235,554				6,725	01/15/2032	2.B PL
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52		03/10/2021	Paydown		33,121	33,121	29,975	30,362		2,759		2,759		33,121				318	02/10/2052	2.A
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52		03/10/2021	Paydown		84,775	84,775	93,213	92,498		(7,723)		(7,723)		84,775				861	07/10/2052	1.E FE
14173#-AA-6	CARESOURCE DMANAGEMENT GRP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44		03/15/2021	Redemption 100.0000		41,280	41,280	41,280	41,280						41,280				161	03/15/2044	1.E
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 1.009% 05/25/34		02/25/2021	Paydown		1,904	1,904	1,790	1,821		83		83		1,904				3	05/25/2034	1.A FM
144531-AE-0	CARRINGTON MTGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 1.009% 05/25/34		03/25/2021	Paydown		32,238	32,238	30,303	30,828		1,409		1,409		32,238				61	05/25/2034	1.D FM
14855J-AB-1	CASTLE LAKE CASTLE LAKE AIRCRAFT 4.450% 08/15/41		03/15/2021	Paydown		434,408	434,408	434,281	436,511		(2,103)		(2,103)		434,408				2,696	08/15/2041	1.G FE
14855J-AC-9	CASTLE LAKE CASTLE LAKE AIRCRAFT 6.150% 08/15/41		03/15/2021	Paydown		266,555	266,555	266,373	269,417		(2,862)		(2,862)		266,555				2,219	08/15/2041	2.C FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		02/11/2021	DEFAULT ATHENE BROKER		537,955	527,747	540,939	539,619		(245)		(245)		539,374		(1,418)	(1,418)	3,386	06/15/2043	2.A FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		03/15/2021	Paydown		7,363	7,363	7,547	7,529		(166)		(166)		7,363				40	06/15/2043	2.A FE
14856E-AA-3	CASTLELAKE AIRCRAFT SECURITIZA SERIES 20151A CLASS AR 4.750% 03/15/34		03/15/2021	Paydown		265,849	265,849	264,659	265,142		707		707		265,849				2,982	03/15/2034	1.F PL
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37		03/01/2021	Paydown		165,810	189,131	119,455	119,455		46,354		46,354		165,810				1,886	07/25/2037	1.D FM

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CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36		03/01/2021	Paydown		298,655	317,430	259,005	195,206		103,449		103,449		298,655				1,722	10/25/2036	1.D FM
16165L-AF-7	CHASEFLEX TRUST CHASEFLEX TRUST 4.504% 06/25/36		03/01/2021	Paydown		322,496	364,291	307,598	320,572		1,923		1,923		322,496				2,425	06/25/2036	1.D FM
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 0.449% 08/25/37		02/25/2021	Paydown		8,425	8,425	6,350	3,552		4,873		4,873		8,425				7	08/25/2037	1.A FM
16165Y-AC-6	CHASEFLEX TRUST 2007-M1 1A3 0.449% 08/25/37		03/25/2021	Paydown		118,463	85,713	64,606	36,135		82,329		82,329		118,463				121	08/25/2037	1.D FM
165183-AP-9	CHESAPEAKE FUNDING II LLC CHESAPEAKE FUNDING II LLC 3.710% 07/15/29		02/16/2021	Call 100.0000		2,500,000	2,500,000	2,499,566	2,499,960		8		8		2,499,968		32	32	15,458	07/15/2029	2.B FE
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE 0.239% 04/25/47		02/25/2021	Paydown		23,272	23,383	20,197	20,702		2,570		2,570		23,272				12	04/25/2047	1.A FM
16678W-AA-4	CHEVY CHASE MTGE CHEVY CHASE MOTGAGE 0.239% 04/25/47		03/25/2021	Paydown		97,182	99,795	86,198	88,353		8,829		8,829		97,182				59	04/25/2047	1.D FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		03/01/2021	Paydown		88,451	88,742	69,076	69,076		19,375		19,375		88,451				1,100	09/25/2037	1.D FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		01/01/2021	Paydown		90,347	90,928	70,778	70,778		19,568		19,568		90,347				474	09/25/2037	2.B FM
17291E-BA-8	CITIGROUP COMMERCIAL MTGE TRUS CGCMT 2016-P6 C 4.279% 12/10/49		03/01/2021	Performance Trust Capital					3,403,044				3,403,044		3,403,044		(3,403,044)	(3,403,044)		12/10/2049	1.A FM
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 01/25/27		02/01/2021	Paydown		740	740	707	740						740				6	01/25/2027	1.A FM
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 01/25/27		03/01/2021	Paydown		1,479	1,479	1,412	1,479						1,479				12	01/25/2027	1.D FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		02/01/2021	Paydown		19,210	19,210	18,754	18,879		332		332		19,210				208	07/25/2034	1.A FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		03/01/2021	Paydown		23,061	23,061	22,514	22,663		398		398		23,061				280	07/25/2034	1.D FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 2.791% 12/25/35		03/01/2021	Paydown		63,087	68,309	36,352	37,364		25,723		25,723		63,087				308	12/25/2035	1.D FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.087% 03/01/47		03/01/2021	Paydown		363,741	363,741	353,761	347,049		16,693		16,693		363,741				2,750	03/01/2047	1.D FM
17309Y-AE-7	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36		03/01/2021	Paydown		62,269	62,269	48,181	42,008		20,261		20,261		62,269				405	10/25/2036	1.D FM
17311L-AA-9	CITIGROUP MTGE LN TRUST INC CITIGROUP MTGE LN TRUST 2.874% 04/25/37		03/01/2021	Paydown		417,803	420,859	350,324	347,397		70,406		70,406		417,803				1,986	04/25/2037	1.D FM
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37		03/01/2021	Paydown		25,197	28,842	26,290	26,314		(1,117)		(1,117)		25,197				204	04/25/2037	1.D FM
17315A-AB-7	CITI MTGE LN TRUST INC CMLTI 2009-2 1A2 Mtge 2.855% 04/25/36		03/01/2021	Paydown		94,934	92,482	79,479	76,979		17,955		17,955		94,934				443	04/25/2036	1.D FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.750% 12/25/36		03/01/2021	Paydown		108,792	111,569	86,117	98,742		10,050		10,050		108,792				1,254	12/25/2036	1.D FM
17318U-AH-7	CITIGROUP COMMERCIAL MTG TR CGCMT 2012-GC8 C 4.876% 09/10/45		03/10/2021	MORGAN STANLEY		5,945,000	5,945,000	6,375,211	6,019,180		(9,802)		(9,802)		6,009,377		(64,377)	(64,377)	81,327	09/10/2045	3.B FM
17318V-AB-8	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRST 3.106% 04/25/37		03/01/2021	Paydown		62,534	56,598	42,254	47,147		15,387		15,387		62,534				216	04/25/2037	1.D FM
17319G-AJ-3	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LON TRUST 2.879% 03/25/36		03/01/2021	Paydown		457,110	457,726	391,537	408,668		48,442		48,442		457,110				2,564	03/25/2036	1.D FM
17322J-AB-9	CITIGROUP MTGE LOAN TRUST INC CITIGROUP MTGE LOAN TRUST INC 3.357% 02/20/36		03/01/2021	Paydown		72,180	62,017	47,914	53,369		18,811		18,811		72,180				303	02/20/2036	1.D FM
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.609% 01/25/36		02/25/2021	Paydown		64,953	60,240	40,587	47,769		17,184		17,184		64,953				70	01/25/2036	1.A FM
17323X-AP-6	CITIGROUP MTGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.609% 01/25/36		03/25/2021	Paydown		131,357	128,635	86,668	102,005		29,352		29,352		131,357				136	01/25/2036	1.D FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
18539U-AB-1	CLEARWAY ENERGY OPERATIN BASIC 5.750% 10/15/25		03/17/2021	Call 105.8380		2,751,788	2,600,000	2,644,216	2,636,112		115,676		115,676		2,751,788				63,122	10/15/2025	3.B FE
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37		03/01/2021	Paydown		156,577	164,376	128,583	130,930		25,647		25,647		156,577				1,737	06/25/2037	1.D FM
191216-BE-9	COCA-COLA CO/THE KO 3.2 11/01/23 3.200% 11/01/23		03/08/2021	Call 107.4810		21,496,200	20,000,000	19,996,100	19,998,821		74		74		19,998,895		1,105	1,105	1,721,978	11/01/2023	1.F FE
20605P-AJ-0	CONCHO RESOURCES INC CXO 4 7/8 10/01/47 4.875% 10/01/47		02/08/2021	Tax Free Exchange		25,268,244	25,000,000	25,284,400	25,268,781		(537)		(537)		25,268,244				454,948	10/01/2047	1.F FE
212168-AA-6	CONTINENTAL WIND EXC 6 02/28/33 6.000% 02/28/33		02/28/2021	Redemption 100.0000		675,115	675,115	675,115	675,115						675,115				20,253	02/28/2033	2.B FE
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 2.589% 03/25/34		02/01/2021	Paydown		19,914	19,914	16,330	18,314		1,600		1,600		19,914				96	03/25/2034	1.A FM
22541Q-7L-0	CREDIT SUISSE FIRST BOSTON CREDIT SUISSE FIRST BOSTON MTG 2.589% 03/25/34		03/01/2021	Paydown		39,603	39,603	32,474	36,421		3,182		3,182		39,603				192	03/25/2034	1.D FM
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 1.234% 02/25/35		02/25/2021	Paydown		6,732	6,732	5,464	6,661		70		70		6,732				14	02/25/2035	1.A FM
22541S-G3-6	CREDIT SUISSE FIRST BOSTON 2004-AA1 M3 1.234% 02/25/35		03/25/2021	Paydown		8,338	8,338	6,768	8,251		87		87		8,338				10	02/25/2035	1.D FM
225458-2N-7	CREDIT SUISSE FIRST BOSTON MTG CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		03/01/2021	Paydown		90,183	90,183	79,135	79,003		11,180		11,180		90,183				721	09/25/2035	3.B FM
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1 6.000% 07/25/35		03/01/2021	Paydown		116,018	116,018	74,693	74,693		41,326		41,326		116,018				1,697	07/25/2035	1.D FM
225458-XX-1	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 6A1 6.000% 07/25/35		01/01/2021	Paydown		107,529	107,529	69,227	69,227		38,302		38,302		107,529				538	07/25/2035	4.B FM
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1 4.500% 12/25/38		02/01/2021	Paydown		646	646	620	613		33		33		646				5	12/25/2038	1.A FM
225458-YA-0	CREDIT SUISSE FIRST BOSTON MTG CSFB 2005-6 8A1 4.500% 12/25/38		03/01/2021	Paydown		2,540	2,540	2,435	2,411		130		130		2,540				23	12/25/2038	1.D FM
228227-BD-5	CROWN CASTLE INTL CORP CROWN CASTLE INTL CORP 5.250% 01/15/23		03/10/2021	Call 108.4430		3,253,290	3,000,000	3,187,500	3,060,849		192,441		192,441		3,253,290				102,813	01/15/2023	2.C FE
22943Y-RM-3	CSMC CSMC 2009-3R 22A1 6.500% 10/27/36		03/01/2021	Paydown																10/27/2036	1.A FM
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		03/15/2021	Redemption 100.0000		36,177	36,177	36,177	36,177						36,177				121	10/15/2036	2.B
22977@-AA-9	PENN MANFCTRS ASSOC INSUR COMP PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		03/15/2021	Redemption 100.0000		143,852	143,852	143,852	143,852						143,852				929	12/15/2038	1.C
23332U-CM-4	DSLA Mortgage Loan Trust SERIES 2005AR1 CLASS 2A1A 0.610% 02/19/45		03/19/2021	Paydown		180,650	180,650	174,627	174,899		5,751		5,751		180,650				158	02/19/2045	1.D FM
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		02/10/2021	Redemption 100.0000		413,757	413,757	410,359	412,982		775		775		413,757				14,111	08/10/2022	3.A FE
24736X-AA-6	DELTA AIR LINES 2015-1AA DAL 3 5/8 07/30/27 3.625% 07/30/27		01/30/2021	Redemption 100.0000		109,578	109,578	109,578	109,578						109,578				1,986	07/30/2027	1.F FE
24736Y-AA-4	DELTA AIR LINES 2015-1A DAL 3 7/8 07/30/27 3.875% 07/30/27		01/30/2021	Redemption 100.0000		109,579	109,579	109,579	109,579						109,579				2,123	07/30/2027	2.A FE
26138E-AR-0	DR PEPPER SNAPPLE GROUP KDP 2.7 11/15/22 2.700% 11/15/22		03/31/2021	Call 103.5190		4,901,625	4,735,000	4,616,388	4,709,330		3,347		3,347		4,712,676		22,324	22,324	214,922	11/15/2022	2.B FE
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		03/15/2021	Paydown		1,120,744	1,120,744	1,120,524	1,120,650		94		94		1,120,744				7,649	03/15/2024	1.B FE
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		03/15/2021	Paydown		1,922,108	1,922,108	1,922,066	1,922,087		21		21		1,922,108				13,112	05/15/2024	1.D FE
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		02/16/2021	Call 100.0000		196,575	196,575	196,570	196,574		1		1		196,575				1,219	10/17/2022	1.A FE
26208D-AF-3	DRIVE AUTO RECIEVABLES TRUST DRIVE 2017-BA D 3.720% 10/17/22		01/15/2021	Paydown		358,172	358,172	358,163	358,171		1		1		358,172				1,110	10/17/2022	1.A FE

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		03/15/2021	Paydown		1,134,757	1,134,757	1,134,721	1,134,753		4		4		1,134,757				7,137	03/15/2023	1.B FE
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D 4.140% 08/15/24		03/23/2021	Paydown		2,618,629	2,618,629	2,618,317	2,618,441		187		187		2,618,629				19,229	08/15/2024	1.F FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC SERIES 20192A CLASS A2 3.981% 10/20/49		01/20/2021	Paydown		2,500	2,500	2,517	2,516		(16)		(16)		2,500				25	10/20/2049	2.C FE
27326F-AB-2	EAST KENTUCKY POWER COOP INC FIRST MTG BONDS SERIES 2014A 4.610% 02/06/44		02/06/2021	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				6,915	02/06/2044	1.F
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31		01/19/2021	Redemption 100.0000		245,660	245,660	278,527	264,361		(18,701)		(18,701)		245,660				5,740	01/19/2031	1.F FE
29669*-AB-7	ESSENTIA HEALTH ESSENTIA HALTH 3.900% 02/15/40		02/15/2021	Redemption 100.0000		266,000	266,000	266,000	266,000						266,000				4,570	02/15/2040	1.G Z
30605Y-AB-7	FLCCN 2017-1A FLCCN 2017-1 A 4.581% 02/15/42		03/15/2021	Paydown		7,808	7,808	7,808	7,818		(10)		(10)		7,808				34	02/15/2042	1.G Z
307000-AA-7	FAMILY DOLLAR STORES INC DLTR 5 02/01/21 5.000% 02/01/21		01/19/2021	Call 100.1517		12,518,964	12,500,000	12,436,750	12,499,340		396		396		12,499,736		264	264	310,631	02/01/2021	2.B FE
30711X-AK-0	CONNECTICUT AVENUE SECURITIES 3.109% 07/25/24		03/25/2021	Paydown		620,594	620,594	597,897	632,695		(12,100)		(12,100)		620,594				2,978	07/25/2024	1.D
314353-AA-1	FEDEX 2020-1 CLASS AA BASIC 1.875% 02/20/34		02/22/2021	Redemption 100.0000		26,736	26,736	26,736	26,736						26,736				260	02/20/2034	1.D FE
31620M-AK-2	FIDELITY NATIONAL INFORM FIS 3 1/2 04/15/23 3.500% 04/15/23		03/03/2021	Call 106.4000		10,640,000	10,000,000	9,920,800	9,979,316		1,497		1,497		9,980,812		19,188	19,188	774,167	04/15/2023	2.B FE
31620M-AR-7	FIDELITY NATIONAL INFORM FIS 5 10/15/25 5.000% 10/15/25		03/03/2021	Call 116.9280		8,184,960	7,000,000	6,981,030	6,989,701		329		329		6,990,030		9,970	9,970	1,319,127	10/15/2025	2.B FE
31620M-AT-3	FIDELITY NATIONAL INFORM FIS 3 08/15/26 3.000% 08/15/26		03/03/2021	Call 110.1320		16,519,800	15,000,000	14,121,500	14,442,413		15,376		15,376		14,457,788		542,212	542,212	1,767,300	08/15/2026	2.B FE
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1 2.000% 10/25/50		03/25/2021	Redemption 100.0000		2,261,794	2,261,794	2,224,651	2,224,997		36,798		36,798		2,261,794				116,345	06/01/2031	1.A PL
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		03/25/2021	Redemption 100.0000		475,266	475,266	466,559	466,640		8,626		8,626		475,266				37,987	06/01/2031	1.D PL
32051G-T2-1	FIRST HORIZON ALTERNATIVE MTG FIRST HORIZON ALT MTGE 5.750% 04/25/36		03/01/2021	Paydown		40,210	44,133	28,687	26,025		14,185		14,185		40,210				399	04/25/2036	1.D FM
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D 3.350% 11/15/22		03/17/2021	Paydown		253,865	253,865	253,860	253,865						253,865				2,044	11/15/2022	1.D FE
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		03/15/2021	Paydown		30,603	30,603	30,601	30,602		1		1		30,603				324	05/15/2023	1.A FE
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D 3.890% 11/15/22		03/15/2021	Paydown		93,387	93,387	93,372	93,383		5		5		93,387				908	11/15/2022	1.B FE
33972P-AA-7	FLNG LIQUEFACTION 2 LLC FLIQII 4 1/8 03/31/38 4.125% 03/31/38		03/31/2021	Redemption 100.0000		168,000	168,000	168,000	168,000						168,000				3,465	03/31/2038	2.B FE
34417Q-AA-6	Focus Brands Funding LLC SERIES 20181 CLASS A2 5.184% 10/30/48		01/30/2021	Paydown		2,500	2,500	2,500	2,500						2,500				32	10/30/2048	2.B FE
347508-AB-9	FORT KNOX MILITARY HOUSING I-B 144A 0.446% 02/15/52		03/15/2021	Paydown		19,593	19,593	12,050	15,915		3,679		3,679		19,593				16	02/15/2052	1.G FE
36185M-AM-4	GMAC MTG CORP LOAN TRUST GMACM 2005-AF1 A5 5.750% 07/25/35		03/01/2021	Paydown		253,456	253,456	235,986	227,756		25,701		25,701		253,456				2,247	07/25/2035	1.D FM
36185M-BJ-0	GMAC MTG CORP LOAN TRUST 3.308% 11/19/35		03/01/2021	Paydown		11,556	11,586	10,661	10,710		846		846		11,556				44	11/19/2035	1.D FM
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42		03/10/2021	Paydown		80,922	80,922	83,362	83,220		(2,298)		(2,298)		80,922				815	08/10/2042	1.F
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A 6.049% 12/10/43		03/10/2021	Paydown		164,702	164,702	188,648	186,151		(21,450)		(21,450)		164,702				1,663	12/10/2043	1.D Z
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50		03/10/2021	Paydown		122,728	122,728	122,711	122,713		14		14		122,728				1,060	07/10/2050	2.A FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50		03/10/2021	Paydown				15,667	13,232		(13,232)		(13,232)						208	07/10/2050	2.A FE
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36		03/01/2021	Paydown		154,863	154,863	98,725	72,854		82,009		82,009		154,863				460	09/25/2036	1.D FM
362334-JV-7	GSR MORTGAGE LOAN TRUST GSR 2006-3F 2A7 5.750% 03/25/36		03/01/2021	Paydown		67,678	71,907	65,693	66,615		1,064		1,064		67,678				415	03/25/2036	2.B FM
362334-NB-6	GSR MORTGAGE LOAN TRUST 5.995% 03/25/46		03/01/2021	Paydown		19,974	19,974	15,057	11,887		8,087		8,087		19,974				100	03/25/2046	1.D FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		03/01/2021	Paydown		9,289	9,289	9,318	9,299		(10)		(10)		9,289				89	06/25/2035	1.D FM
36251E-AH-2	GSMSC RESECURITIZATION GSMSC RECURITIZATION TRUST 2.991% 01/26/36		03/01/2021	Paydown		252,531	252,728	164,431	123,457		129,074		129,074		252,531				1,220	01/26/2036	1.D FM
36251X-AY-3	GS MORTGAGE SEC TRUST GSMS 2016-GS4 C 3.811% 11/10/49		03/11/2021	BANK OF AMERICA		5,785,078	6,000,000	5,838,329	5,912,595		4,574		4,574		5,917,169		(132,091)	(132,091)	66,055	11/10/2049	4.B FM
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		02/01/2021	Paydown		549,553	549,553	562,691	562,342		(12,790)		(12,790)		549,553				3,206	05/25/2050	1.A FM
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		03/01/2021	Paydown		551,298	551,298	564,478	564,129		(12,830)		(12,830)		551,298				3,026	05/25/2050	1.D FM
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		02/01/2021	Paydown		3,861,988	3,861,988	3,951,296	3,949,040		(87,053)		(87,053)		3,861,988				22,528	07/25/2050	1.A FM
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		03/01/2021	Paydown		5,075,677	5,075,677	5,193,052	5,190,087		(114,411)		(114,411)		5,075,677				30,408	07/25/2050	1.D FM
36297T-AG-7	GSR MTGE LOAN TRUST 2.952% 04/25/36		03/01/2021	Paydown		40,238	39,149	34,855	31,909		8,329		8,329		40,238				305	04/25/2036	1.D FM
36472T-AA-7	GANNETT CO INC GANNETT CO INC 6 10/19/2027 6.000% 10/19/27		02/23/2021	DEFAULT ATHENE BROKER		104,545	103,000	98,636	98,682		79		79		98,761		5,784	5,784	1,682	10/19/2027	4.B Z
375558-AQ-6	GILEAD SCIENCES INC GILD 4 1/2 04/01/21 4.500% 04/01/21		01/04/2021	Call 100.0000		13,000,000	13,000,000	13,345,150	13,000,000						13,000,000				146,250	04/01/2021	2.A FE
38012L-AA-7	GMACN GMACN 2006-NELL A 5.364% 05/10/51		03/10/2021	Paydown		14,708	14,708	14,708	14,708						14,708				132	05/10/2051	1.E
38013A-AB-8	GMACN GMACN 2011-DRUM A 5.587% 05/10/50		03/10/2021	Paydown		60,156	60,156	60,152	60,152		4		4		60,156				561	05/10/2050	2.A FE
38013A-AC-6	GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50		03/10/2021	Paydown				22,125	17,633		(17,633)		(17,633)						301	05/10/2050	2.A FE
38081E-AA-9	GOLDEN BEAR 2016-1A A GLDN 2016-1A A 3.750% 09/20/47		03/20/2021	Paydown		379,376	379,376	379,376	379,376						379,376				7,113	09/20/2047	1.A FE
39538W-EE-4	GREENPOINT MORTGAGE FUNDING TR GREENPOINT MTGE FUND TRST 0.678% 11/25/45		03/25/2021	Paydown		112,358	119,552	31,420	14,294		98,064		98,064		112,358				134	11/25/2045	1.D FM
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 0.689% 02/25/36		02/25/2021	Paydown		3,395	3,395	2,503	1,720		1,675		1,675		3,395				4	02/25/2036	1.A FM
39538W-FH-6	GREENPOINT MORTGAGE FUNDING TR GPMF 2006-1AR1 A1A 0.689% 02/25/36		03/25/2021	Paydown		7,492	7,492	5,523	3,796		3,696		3,696		7,492				8	02/25/2036	1.D FM
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 0.249% 03/25/36		02/25/2021	Paydown		656,602	656,602	552,161	575,136		81,466		81,466		656,602				300	03/25/2036	1.A FM
39538W-GF-9	GREENPOINT MORTGAGE FUNDING TR 2006-AR2 CL G3A1 0.249% 03/25/36		03/25/2021	Paydown		624,415	624,415	525,094	546,942		77,473		77,473		624,415				146	03/25/2036	1.D FM
398079-AQ-6	GREYWOLF CLO LTD GREYWOLF CLO LTD 2.391% 10/15/29		03/31/2021	DEFAULT ATHENE BROKER		1,200,000	1,200,000	1,200,000	1,200,000						1,200,000				13,298	10/15/2029	1.F FE
39951#-AA-1	GROUND LEASE TRUST GROUND LEASE TRUST 4.580% 02/15/51		03/15/2021	Redemption 100.0000		200	200	200	200						200				1	02/15/2051	2.A PL
40414L-AJ-8	HCP INC HCP INC 4.250% 11/15/23		02/26/2021	Call 110.2732		54,034	49,000	47,865	48,531		5,503		5,503		54,034				584	11/15/2023	2.A FE
40433J-AA-9	HOOTY 2014-1A A2 HOOTY 2014-1a 2a 4.846% 08/20/44		02/20/2021	Paydown		7,500	7,500	6,834	7,371		129		129		7,500				91	08/20/2044	3.A FE
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		03/10/2021	Redemption 100.0000		32,608	32,608	32,608	32,608						32,608				116	08/10/2042	1.C
41161P-VJ-9	HARBORVIEW MTG LN TRUST HVMLT 2005-12 2A11 3.657% 08/19/50		03/01/2021	Paydown		89,445	89,445	77,929	74,046		15,399		15,399		89,445				478	08/19/2050	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
41161U-AE-2	HARBORVIEW MTGE LN TRUST HARBORVIEW MTGE LN TRUST 3.193% 03/01/56		03/01/2021	Paydown		335,316	330,098	262,735	272,248		63,068		63,068		335,316				2,006	03/01/2056	1.D FM
411707-AF-9	OKE RESTAURANT'S HOLDINGS INC. HARDEES FUNDING 5.710% 06/20/48		03/20/2021	Paydown		25,000	25,000	25,000	25,000						25,000				357	06/20/2048	2.B FE
42208#-AA-8	HD SALEM OR LANDLORD LLC HD SALEM Or LNDLRD 6.25 11/30 6.250% 11/30/30		03/31/2021	Redemption 100.0000		18,816	18,816	18,816	18,816						18,816				294	11/30/2030	1.A
42208#-AA-8	HD SALEM OR LANDLORD LLC HD SALEM Or LNDLRD 6.25 11/30 6.250% 11/30/30		02/28/2021	Redemption 100.0000		37,341	37,341	37,341	37,341						37,341				292	11/30/2030	1.C
42770Q-AA-0	HERO 2014-2A HERO 2014-2A A 3.990% 09/21/40		03/20/2021	Paydown		300,555	300,555	300,351	300,385		170		170		300,555				5,996	09/21/2040	1.A FE
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		03/20/2021	Paydown		107,757	107,757	107,722	108,841		(1,084)		(1,084)		107,757				640	09/20/2041	1.A FE
44107T-AX-4	HOST HOTELS & RESORTS LP HST 3 7/8 04/01/24 3.875% 04/01/24		03/30/2021	JP MORGAN SECURITIES		7,412,230	7,000,000	6,970,250	7,124,906		(9,123)		(9,123)		7,115,783		296,447	296,447	102,472	04/01/2024	2.C FE
446150-AJ-3	HUNTINGTON BANCSHARES HBAN 3.15 03/14/21 3.150% 03/14/21		02/16/2021	Call 100.0000		3,736,000	3,736,000	3,728,640	3,735,680		197		197		3,735,877		123	123	49,035	03/14/2021	2.A FE
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		03/31/2021	Redemption 100.0000		100,596	100,596	100,596	100,596						100,596				830	12/31/2031	1.F PL
45660L-2V-0	RESIDENTIAL ASSET SEC TR RAST 2005-A16 A3 6.000% 02/25/36		03/01/2021	Paydown		154,637	150,204	98,504	98,056		56,581		56,581		154,637				1,764	02/25/2036	1.D FM
45660L-4E-6	RESIDENTIAL ASSET SEC TR RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		03/01/2021	Paydown		48,130	35,441	33,001	32,816		15,314		15,314		48,130				760	02/25/2036	3.B FM
45660L-4G-1	RESIDENTIAL ASSET SEC TR RAST 2005-A15 5A1 5.750% 02/25/36		03/01/2021	Paydown		143,563	138,791	86,522	85,940		57,622		57,622		143,563				1,741	02/25/2036	1.D FM
45660L-KE-8	RESIDENTIAL ASSET SEC TR RAST 2005-A5 A8 5.500% 05/25/35		03/01/2021	Paydown		853,075	853,075	786,291	774,441		78,634		78,634		853,075				6,723	05/25/2035	3.B FM
45660L-LR-8	RESIDENTIAL ASSET SEC TR INDX 2005-AR7 3.077% 06/25/35		02/01/2021	Paydown		737	737	572	554		182		182		737				3	06/25/2035	1.D FM
45660L-S7-5	RESIDENTIAL ASSET SEC TR 2.886% 12/25/35		02/01/2021	Paydown		1,095	1,095	893	946		149		149		1,095				5	12/25/2035	1.A FM
45660L-S7-5	RESIDENTIAL ASSET SEC TR 2.886% 12/25/35		03/01/2021	Paydown		11,732	11,732	9,566	10,135		1,597		1,597		11,732				80	12/25/2035	1.D FM
45660L-WE-5	RESIDENTIAL ASSET SEC TR SER 05-AR18 CLASS 2A1B 1.669% 10/25/36		03/25/2021	Paydown		84,429	84,429	58,995	52,019		32,410		32,410		84,429				217	10/25/2036	1.D FM
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.459% 06/25/36		02/25/2021	Paydown		45,621	45,621	38,941	42,969		2,652		2,652		45,621				37	06/25/2036	1.A FM
45661E-GH-1	INDYMAC INDX MORTGAGE LN TRUST INDYMAC INDX 2006-AR9 0.459% 06/25/36		03/25/2021	Paydown		40,788	40,788	34,816	38,417		2,371		2,371		40,788				33	06/25/2036	1.D FM
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 0.309% 10/25/36		02/25/2021	Paydown		76,999	76,999	64,463	66,629		10,370		10,370		76,999				43	10/25/2036	1.A FM
45661L-AG-3	INDYMAC INDX MTGE LOAN TRUST 0.309% 10/25/36		03/25/2021	Paydown		84,697	84,697	70,908	73,290		11,407		11,407		84,697				56	10/25/2036	1.D FM
456681-AE-5	INYMAC INDX MTGE LN TRST INDYMAC INDX MTGE LOAN TRUST 3.024% 07/25/37		03/01/2021	Paydown		100,198	100,111	68,378	68,145		32,052		32,052		100,198				506	07/25/2037	1.D FM
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 0.249% 04/25/37		02/25/2021	Paydown		224,252	224,252	203,649	223,838		414		414		224,252				102	04/25/2037	1.A FM
45668R-AB-4	INDYMAC INDYMAC INDX MORTGAGE LOAN TRU 0.249% 04/25/37		03/25/2021	Paydown		117,612	117,612	106,807	117,395		217		217		117,612				51	04/25/2037	1.D FM
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 10/01/34		01/01/2021	Redemption 100.0000		33,822	33,822	33,822	33,822						33,822				176	10/01/2034	2.B YE
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 10/01/34		03/01/2021	Redemption 100.0000		68,173	68,173	68,173	68,173						68,173				888	10/01/2034	2.B
460690-BH-2	INTERPUBLIC GROUP COS IPG 4 03/15/22 4.000% 03/15/22		03/29/2021	Call 103.4450		1,680,981	1,625,000	1,693,575	1,635,094		(2,009)		(2,009)		1,633,085		(8,085)	(8,085)	90,648	03/15/2022	2.B FE
460690-BK-5	INTERPUBLIC GROUP COS IPG 3 3/4 02/15/23 3.750% 02/15/23		03/29/2021	Call 106.1010		21,220,200	20,000,000	19,939,800	19,986,280		1,526		1,526		19,987,806		12,194	12,194	1,682,700	02/15/2023	2.B FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46247@-AA-2	IOWA INTERSTATE RAILROAD LTD 4.530% 01/28/28		01/28/2021	Redemption 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,650	01/28/2028	1.D PL
46433@-AA-6	ISKANDAR VENTURES LLC ISKANDER VENTURES LLC 3.410% 07/15/40		03/15/2021	Redemption 100.0000		163,714	163,714	163,714	163,714						163,714				932	06/15/2039	1.E PL
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		02/01/2021	Paydown		263,765	263,765	269,700	269,572		(5,807)		(5,807)		263,765				1,717	11/25/2049	1.A FM
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		03/01/2021	Paydown		400,829	400,829	409,847	409,654		(8,825)		(8,825)		400,829				2,368	11/25/2049	1.D FM
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		02/01/2021	Paydown		1,985,495	1,985,495	2,011,244	2,010,841		(25,346)		(25,346)		1,985,495				11,582	03/25/2050	1.A FM
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		03/01/2021	Paydown		3,191,660	3,191,660	3,233,052	3,232,404		(40,744)		(40,744)		3,191,660				17,079	03/25/2050	1.D FM
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		02/01/2021	Paydown		2,000,254	2,000,254	2,047,447	2,046,349		(46,096)		(46,096)		2,000,254				11,668	07/25/2050	1.A FM
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		03/01/2021	Paydown		4,767,176	4,767,176	4,879,652	4,877,035		(109,859)		(109,859)		4,767,176				30,006	07/25/2050	1.D FM
465964-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018LTV1 CLASS A7 4.500% 04/25/49		02/01/2021	Paydown		933,866	933,866	936,719	932,814		1,052		1,052		933,866				6,794	04/25/2049	1.A FM
465964-AG-9	JP MORGAN MORTGAGE TRUST SERIES 2018LTV1 CLASS A7 4.500% 04/25/49		03/01/2021	Paydown		2,777,300	2,777,300	2,785,785	2,774,172		3,128		3,128		2,777,300				16,808	04/25/2049	1.D FM
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21 5.500% 01/25/36		03/01/2021	Paydown		63,716	63,753	55,181	47,014		16,702		16,702		63,716				858	01/25/2036	2.B FM
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 1A21 5.500% 01/25/36		01/01/2021	Paydown		35,152	35,219	30,484	25,972		9,180		9,180		35,152				161	01/25/2036	3.B FM
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT 2005-S3 2A3 6.000% 04/25/55		01/01/2021	Paydown		19	20	19	15		5		5		19					04/25/2055	1.D FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.371% 10/25/35		02/01/2021	Paydown		43,315	43,315	39,958	39,626		3,689		3,689		43,315				243	10/25/2035	1.A FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 3.371% 10/25/35		03/01/2021	Paydown		6,216	6,216	5,734	5,687		529		529		6,216				34	10/25/2035	1.D FM
46627M-AV-9	JP MORGAN ALT LN TRUST JPALT 2005-S1 2A10 6.000% 12/25/35		03/01/2021	Paydown		140,402	140,983	117,829	120,270		20,132		20,132		140,402				1,243	12/25/2035	2.B FM
46627M-EJ-2	JP MORGAN ALT LN TRUST 2006-S1 1A12 6.000% 03/25/36		03/01/2021	Paydown		29,613	29,657	23,559	17,934		11,679		11,679		29,613				295	03/25/2036	1.D FM
46627M-FU-6	JP MORGAN ALT LN TRUST SERIES 2006S1 CLASS 3A3 6.030% 03/25/36		03/01/2021	Paydown		143,951	143,951	130,455	130,953		12,997		12,997		143,951				550	03/25/2036	1.D FM
46627M-FV-4	JP MORGAN ALT LN TRUST JPALT 2006-S1 3A 6.180% 03/25/36		03/01/2021	Paydown			23,912	15,348	17,945		(17,945)		(17,945)						121	03/25/2036	1.D FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JP MORGAN MTGE TRUST 2.938% 05/25/36		03/01/2021	Paydown		120,672	107,539	96,663	92,526		28,146		28,146		120,672				677	05/25/2036	1.D FM
46628S-AG-8	JP MORGAN MTGE JPMORGAN MTGE ACQUISITION 6.630% 07/25/36		03/01/2021	Paydown		12,704	12,704	7,019	5,184		7,520		7,520		12,704				44	07/25/2036	1.D FM
46628S-AH-6	JP MORGAN MTGE JP MORGAN MORTGAGE 6.910% 07/25/36		03/01/2021	Paydown		21,915	21,915	12,327	9,131		12,784		12,784		21,915				76	07/25/2036	1.D FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		03/01/2021	Paydown		31,343	31,462	23,938	17,696		13,647		13,647		31,343				449	07/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A10 6.500% 08/25/36		03/01/2021	Paydown		134,251	134,274	112,451	82,811		51,440		51,440		134,251				1,491	08/25/2036	3.B FM
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT 2006-S3 1A11 6.500% 08/25/36		03/01/2021	Paydown		389,872	389,941	324,239	218,149		171,723		171,723		389,872				4,329	08/25/2036	1.D FM
46629Q-AE-6	JP MORGN MTGE ACQUISITION JP MORGAN MTGE ACQUISITION 4.788% 08/25/46		03/01/2021	Paydown		100,373	100,373	76,534	66,944		33,429		33,429		100,373				612	08/25/2046	1.D FM
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 2.578% 07/25/35		02/01/2021	Paydown		13,383	13,383	11,841	13,069		314		314		13,383				60	07/25/2035	1.A FM

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
46630G-AW-5	JP MORGAN MTGE TRUST JPMORGAN MTGE TRUST 2.578% 07/25/35		03/01/2021	Paydown		18,969	18,969	16,783	18,524		446		446		18,969				52	07/25/2035	1.D FM
46630M-AE-2	JPM MTGE ACQUISITION JPM MTGE ACQUISITION 4.551% 01/25/37		03/01/2021	Paydown		68,649	68,649	47,625	40,686		27,963		27,963		68,649				347	01/25/2037	1.D FM
46635B-AN-1	JP MORGAN REREMIC JP MORGAN REREMIC 4.500% 06/26/40		03/01/2021	Paydown		106,418	128,136	95,638	98,444		7,974		7,974		106,418				822	06/26/2040	1.D FM
46641J-BC-9	JP MORGAN CHASE COMMERCIAL MTG JPMBB 2014-C18 C 4.794% 02/15/47		03/11/2021	MORGAN STANLEY		11,184,639	12,607,000	13,408,726	12,940,878		(16,722)		(16,722)		12,924,156		(1,739,517)	(1,739,517)	151,224	02/15/2047	4.B FM
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		02/01/2021	Paydown		60,165	60,165	60,739	60,723		(558)		(558)		60,165				348	10/25/2048	1.A FM
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		03/01/2021	Paydown		155,697	155,697	157,181	157,140		(1,443)		(1,443)		155,697				862	10/25/2048	1.D FM
46649Y-AG-0	JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A7 4.000% 02/25/49		02/01/2021	Paydown		603,784	603,784	585,402	586,723		17,061		17,061		603,784				3,963	02/25/2049	1.A FM
46649Y-AG-0	JP MORGAN MORTGAGE TRUST SERIES 20189 CLASS A7 4.000% 02/25/49		03/01/2021	Paydown		1,100,671	1,100,671	1,067,162	1,069,570		31,101		31,101		1,100,671				7,432	02/25/2049	1.D FM
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		02/01/2021	Paydown		94,918	94,918	97,454	97,371		(2,454)		(2,454)		94,918				618	05/25/2049	1.A FM
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		03/01/2021	Paydown		165,456	165,456	169,877	169,733		(4,277)		(4,277)		165,456				1,114	05/25/2049	1.D FM
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7 3.500% 12/25/48		02/01/2021	Paydown		814,167	814,167	830,159	828,367		(14,200)		(14,200)		814,167				4,720	12/25/2048	1.A FM
46650J-AG-9	JP MORGAN MORTGAGE TRUST SERIES 20186 CLASS 1A7 3.500% 12/25/48		03/01/2021	Paydown		1,020,213	1,020,213	1,040,252	1,038,007		(17,794)		(17,794)		1,020,213				8,881	12/25/2048	1.D FM
46650M-AG-2	JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A7 4.000% 01/25/49		02/01/2021	Paydown		864,873	864,873	836,123	840,433		24,440		24,440		864,873				5,692	01/25/2049	1.A FM
46650M-AG-2	JP MORGAN MORTGAGE TRUST SERIES 20188 CLASS A7 4.000% 01/25/49		03/01/2021	Paydown		1,492,028	1,492,028	1,442,430	1,449,865		42,163		42,163		1,492,028				10,333	01/25/2049	1.D FM
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		02/01/2021	Paydown		1,589,198	1,589,198	1,624,955	1,624,089		(34,890)		(34,890)		1,589,198				10,404	12/25/2049	1.A FM
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		03/01/2021	Paydown		3,806,725	3,806,725	3,892,376	3,890,300		(83,575)		(83,575)		3,806,725				25,625	12/25/2049	1.D FM
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		02/01/2021	Paydown		1,678,560	1,678,560	1,704,787	1,704,169		(25,610)		(25,610)		1,678,560				9,449	12/25/2049	1.A FM
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		03/01/2021	Paydown		2,729,142	2,729,142	2,771,785	2,770,781		(41,639)		(41,639)		2,729,142				14,762	12/25/2049	1.D FM
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50		02/01/2021	Paydown		1,197,192	1,197,192	1,212,157	1,211,726		(14,534)		(14,534)		1,197,192				6,691	02/25/2050	1.A FM
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50		03/01/2021	Paydown		2,726,875	2,726,875	2,760,961	2,759,980		(33,105)		(33,105)		2,726,875				13,937	02/25/2050	1.D FM
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		02/01/2021	Paydown		1,878,806	1,878,806	1,919,054	1,917,936		(39,131)		(39,131)		1,878,806				10,960	05/25/2050	1.A FM
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		03/01/2021	Paydown		3,886,177	3,886,177	3,969,428	3,967,116		(80,939)		(80,939)		3,886,177				24,357	05/25/2050	1.D FM
46658#-AA-2	JLL CTL PT TR(CITY OF DALLAS) JLL CTL PT TR (CITY OF DALLAS) 4.433% 12/15/45		03/15/2021	Redemption 100.0000		31,047	31,047	31,862	31,794		(746)		(746)		31,047				115	12/15/2045	1.C
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		03/10/2021	Paydown		31,985	31,985	33,954	33,831		(1,847)		(1,847)		31,985				359	06/10/2055	1.F FE
478045-AA-5	JOHN SEVIER COMB CYCLE JSCCGL 4.626 01/15/42 4.626% 01/15/42		01/15/2021	Redemption 100.0000		373,685	373,685	383,079	380,810		(7,124)		(7,124)		373,685				8,643	01/15/2042	1.C FE
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		03/15/2021	Redemption 100.0000		33,914	33,914	33,914	33,914						33,914				424	03/15/2032	2.A
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		01/15/2021	Redemption 100.0000		16,831	16,831	16,831	16,831						16,831				84	03/15/2032	3.B YE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		03/15/2021	Redemption 100.0000		55,503	55,503	55,503	55,503						55,503				589	10/15/2032	1.C
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		03/15/2021	Redemption 100.0000		42,637	42,637	42,637	42,637						42,637				446	10/15/2032	1.F
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		03/15/2021	Redemption 100.0000		18,470	18,470	18,470	18,470						18,470				216	06/15/2034	1.C
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		03/10/2021	Redemption 100.0000		26,779	26,779	26,779	26,779						26,779				369	03/10/2034	1.C
489170-AC-4	KENNAMETAL INC KMT 3 7/8 02/15/22 3.875% 02/15/22		03/12/2021	Call 103.2130		24,737,060	23,967,000	25,214,048	24,104,578		(30,560)		(30,560)		24,074,017		(107,017)	(107,017)	1,304,074	02/15/2022	2.C FE
49427R-B*-2	KILROY REALTY, L.P KILROY REALTY 3.450% 02/17/29		02/16/2021	SEAPORT		20,679,200	20,000,000	20,000,000	20,000,000						20,000,000		679,200	679,200	345,000	02/17/2029	2.B
494550-BC-9	KINDER MORGAN ENER PART 5.800% 03/01/21		03/01/2021	Maturity		3,000,000	3,000,000	3,147,990	3,012,980		(12,980)		(12,980)		3,000,000				87,000	03/01/2021	2.B FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		03/15/2021	Paydown		72,580	72,580	71,171	72,043		537		537		72,580				339	01/15/2042	2.A FE
50987*-AA-0	LAKE HEALTH 2016 CTL PT TR LAKE HEALTH 2016 CTL PT 3.750% 11/15/35		03/15/2021	Redemption 100.0000		43,454	43,454	43,454	43,454						43,454				136	11/15/2035	1.C
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37		03/01/2021	Paydown		237,895	236,920	183,893	192,239		45,656		45,656		237,895				2,824	06/25/2037	1.D FM
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35		03/01/2021	Paydown		263,025	270,438	219,092	228,836		34,189		34,189		263,025				1,748	12/25/2035	1.D FM
55616X-AH-0	MACYS RETAIL HLDGS INC M 2 7/8 02/15/23 2.875% 02/15/23		03/18/2021	Call 101.7556		3,180,879	3,126,000	2,984,361	3,091,738		3,342		3,342		3,095,079		30,921	30,921	99,829	02/15/2023	4.A FE
56585A-AD-4	MARATHON PETROLEUM CORP MPC 5 1/8 03/01/21 5.125% 03/01/21		03/01/2021	Maturity		8,000,000	8,000,000	8,135,760	8,002,997		(2,997)		(2,997)		8,000,000				205,000	03/01/2021	2.B FE
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35		03/01/2021	Paydown		90,057	91,460	78,677	73,911		16,146		16,146		90,057				825	12/25/2035	1.D FM
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 1.009% 09/25/34		02/25/2021	Paydown		7,864	7,864	4,682	6,980		884		884		7,864				13	09/25/2034	1.A FM
57643L-EW-2	MASTER ABS TRUST 2004-OPT2 M1 1.009% 09/25/34		03/25/2021	Paydown		18,314	18,314	10,904	16,255		2,059		2,059		18,314				28	09/25/2034	1.D FM
590214-AC-6	MLMI 2006 MERRILL LYNCH MTGE INVESTORS 3.069% 07/25/36		03/01/2021	Paydown		24,033	26,847	23,357	23,034		999		999		24,033				170	07/25/2036	1.D FM
59524E-AB-8	MID-ATLANTIC MILITARY CO MIDATL 5.24 08/01/50 5.240% 08/01/50		02/01/2021	Redemption 100.0000		140,972	140,972	131,999	133,955		7,017		7,017		140,972				3,693	08/01/2050	1.E FE
59748T-AA-7	MIDLAND COGEN VENTURE MIDCOG 6 03/15/25 6.000% 03/15/25		03/15/2021	Redemption 100.0000		450,000	450,000	450,000	450,000						450,000				13,500	03/15/2025	3.C FE
61690K-AK-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C7 C 4.120% 02/15/46		03/10/2021	Various		12,480,000	13,000,000	13,368,034	13,062,758		(7,015)		(7,015)		13,055,743		(575,743)	(575,743)	150,271	02/15/2046	4.B FM
61748H-QW-4	MORGAN STANLEY MORTGAGE LN TR MORGAN STANLEY MTGE LN TRST 0.399% 12/25/35		03/25/2021	Paydown		166,903	167,054	126,543	137,766		29,137		29,137		166,903				79	12/25/2035	1.D FM
61748J-AE-7	MORGAN STANLEY MTGE LN TRUST MORGAN STANLEY MTGE LOAN TRUST 0.629% 08/25/36		03/25/2021	Paydown		91,193	91,193	48,617	34,074		57,119		57,119		91,193				149	08/25/2036	1.D FM
61749H-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36		03/01/2021	Paydown		144,691	144,691	68,909	49,266		95,425		95,425		144,691				448	08/25/2036	1.D FM
61752R-AH-5	MORGAN STANLEY MTGE LOAN TRST 5.704% 01/25/47		03/01/2021	Paydown		59,964	59,964	36,616	28,771		31,194		31,194		59,964				119	01/25/2047	1.D FM
61752R-AJ-1	MORGAN STANLEY MTGE LOAN TRST MORGAN STANLEY MTG LN 5.858% 01/25/47		03/01/2021	Paydown		87,481	87,481	50,540	42,976		44,505		44,505		87,481				174	01/25/2047	1.D FM
61754H-AD-4	MORGAN STANLEY MTGE LN TRUST 2007-7 AX 2A3 0.469% 04/25/37		03/25/2021	Paydown		79,506	79,506	40,639	30,616		48,890		48,890		79,506				101	04/25/2037	1.D FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		03/01/2021	Paydown		92,656	109,483	68,438	68,438		24,218		24,218		92,656				1,096	08/25/2037	1.D FM

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		01/01/2021	Paydown		121,493	121,508	75,955	75,955		45,538		45,538		121,493				608	08/25/2037	3.B FM
61756X-AG-0	MORGAN STANLEY MTGE LOAN TRUST MORGAN STANLEY MTGE LOAN TRUST 3.064% 11/25/37		03/01/2021	Paydown		52,387	52,387	48,327	44,270		8,117		8,117		52,387				221	11/25/2037	1.D FM
61758V-AR-8	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRUST 0.589% 05/26/36		03/26/2021	Paydown		121,065	120,484	92,095	89,541		31,524		31,524		121,065				122	05/26/2036	1.D FM
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 1.266% 07/26/36		02/25/2021	Paydown		26,327	26,327	18,396	20,232		6,095		6,095		26,327				56	07/26/2036	1.A FM
61759F-AJ-0	MORGAN STANLEY REREMERIC MSRR 2010-R42B 1.266% 07/26/36		03/25/2021	Paydown		79,774	84,283	58,893	64,771		15,003		15,003		79,774				154	07/26/2036	1.D FM
61759H-BA-4	MORGAN STANLEY REREMIC TRST MORGAN STANLEY REREMIC TRST 1.549% 06/26/36		03/25/2021	Paydown		164,079	164,079	119,266	126,859		37,220		37,220		164,079				608	06/26/2036	1.D FM
61762F-AU-0	MORGAN STANLEY REREMIC TRUST MSRR 2013-R4 4B2 3.221% 07/26/36		03/01/2021	Paydown		92,943	97,850	83,080	83,148		9,795		9,795		92,943				504	07/26/2036	1.D FM
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.165% 07/15/46		03/01/2021	Paydown				171,404	20,597		(20,597)		(20,597)						1,929	07/15/2046	1.A FE
61762M-CB-5	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 C 4.081% 07/15/46		03/11/2021	Various		6,478,500	8,638,000	8,712,365	8,660,557		(1,564)		(1,564)		8,658,994		(2,180,494)	(2,180,494)	101,852	07/15/2046	4.B FM
61763P-BC-6	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY RE REMIC 2.637% 07/26/46		03/01/2021	Paydown		912,372	912,372	688,841	795,274		117,097		117,097		912,372				2,212	07/26/2046	1.D FM
61764W-AD-9	MORGAN STANLEY REREMIC TRUST MORGAN STANLEY REREMIC TRUST 2.581% 11/20/36		03/01/2021	Paydown		88,590	88,590	67,992	73,602		14,987		14,987		88,590				320	11/20/2036	1.D FM
62978*-AA-6	NRG CANAL 3 DEV LLC 2.861% 05/31/26		03/01/2021	Redemption 0.0000			140,830	139,421	139,856		(139,856)		(139,856)							05/31/2026	3. Z
62979#-AA-1	EAST 76 ST GARAGE LLC EAST 76 STREET GARAGE 3.17 10/38 3.170% 10/15/38		03/15/2021	Redemption 100.0000		209,280	209,280	210,254	210,201		(921)		(921)		209,280				555	10/15/2038	1.B
636180-BK-6	NATIONAL FUEL GAS CO NFG 4.9 12/01/21 4.900% 12/01/21		03/11/2021	Call 103.1430		29,344,184	28,450,000	29,381,211	28,528,982		(22,857)		(22,857)		28,506,125		(56,125)	(56,125)	1,281,420	12/01/2021	2.C FE
637417-AF-3	NATIONAL RETAIL PROPERTIES NNN 3.3 04/15/23 3.300% 04/15/23		03/12/2021	Call 106.0937		14,853,115	14,000,000	13,907,220	13,975,950		1,997		1,997		13,977,947		22,053	22,053	1,041,765	04/15/2023	2.A FE
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.714% 08/25/35		02/01/2021	Paydown		45,698	45,698	40,495	45,442		256		256		45,698				368	08/25/2035	1.A FM
64352V-LY-5	NEW CENTURY HOME EQUITY LN TR 2005-A A4 4.714% 08/25/35		03/01/2021	Paydown		90,842	90,842	80,500	90,333		508		508		90,842				670	08/25/2035	1.D FM
655044-AE-5	NOBLE ENERGY INC NBL 6 03/01/41 6.000% 03/01/41		01/06/2021	Tax Free Exchange		14,183,547	13,559,000	14,311,823	14,183,790		(243)		(243)		14,183,547				282,479	03/01/2041	2.C FE
655044-AG-0	NOBLE ENERGY INC NBL 5 1/4 11/15/43 5.250% 11/15/43		01/06/2021	Tax Free Exchange		14,924,901	15,000,000	14,914,500	14,924,877		24		24		14,924,901				111,563	11/15/2043	2.C FE
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP 1.228% 10/25/34		02/25/2021	Paydown		5,065	5,065	4,762	4,878		187		187		5,065				10	10/25/2034	1.A FM
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORP NOMURA ASSET ACCEPTANCE CORP 1.228% 10/25/34		03/25/2021	Paydown		61,229	61,229	57,555	58,966		2,263		2,263		61,229				134	10/25/2034	1.D FM
65539C-AK-2	NOMURA RESECURITIZATION NOMURA RESECURITIZATION TRST 2.768% 12/26/36		03/01/2021	Paydown		422,285	401,600	314,001	329,862		92,423		92,423		422,285				2,195	12/26/2036	1.D FM
65539K-AF-5	NOMURA RESECURITIZATION TRST NOMURA RESECURITIZATION TRST 2.879% 03/26/36		03/01/2021	Paydown		290,308	290,699	264,246	271,100		19,208		19,208		290,308				1,628	03/26/2036	1.D FM
67085K-AA-0	OFFUTT AFB AMERICA FIRST OFFUTT 5.46 09/01/50 5.460% 09/01/50		03/01/2021	Paydown		216,626	216,626	223,715	223,060		(6,434)		(6,434)		216,626				5,914	09/01/2050	1.G FE
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		03/15/2021	Redemption 100.0000		52,030	52,030	52,030	52,030						52,030				292	08/15/2036	2.C
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		03/09/2021	Paydown		76,652	76,652	76,651	76,651		2		2		76,652				407	04/09/2038	2.B FE
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12 3.500% 06/25/48		02/01/2021	Paydown		324,502	324,502	307,379	308,517		15,985		15,985		324,502				1,893	06/25/2048	1.A FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12 3.500% 06/25/48		03/01/2021	Paydown		3,990,345	3,990,345	3,779,787	3,793,776		196,569		196,569		3,990,345				34,916	06/25/2048	1.D FM
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		02/01/2021	Paydown		2,634,140	2,634,140	2,772,996	2,758,823		(124,683)		(124,683)		2,634,140				17,561	07/25/2049	1.A FM
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		03/01/2021	Paydown		4,876,450	4,876,450	5,133,508	5,107,270		(230,819)		(230,819)		4,876,450				34,239	07/25/2049	1.D FM
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12 4.000% 11/25/48		02/01/2021	Paydown		754,376	754,376	729,595	730,886		23,490		23,490		754,376				5,029	11/25/2048	1.A FM
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12 4.000% 11/25/48		03/01/2021	Paydown		1,170,805	1,170,805	1,132,345	1,134,349		36,456		36,456		1,170,805				6,563	11/25/2048	1.D FM
724060-AA-6	PIPELINE FUNDING CO PIPFND 7 1/2 01/15/30 7.500% 01/15/30		01/15/2021	Redemption 100.0000		78,750	78,750	87,954	84,120		(5,370)		(5,370)		78,750				2,953	01/15/2030	2.B FE
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		03/01/2021	Paydown			66,936	52,953	52,953		(52,953)		(52,953)						665	04/25/2037	1.D FM
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36		03/01/2021	Paydown		170,153	202,098	145,236	108,892		61,261		61,261		170,153				2,363	11/25/2036	1.D FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36		03/01/2021	Paydown		245,593	291,701	205,377	153,049		92,543		92,543		245,593				3,280	11/25/2036	1.D FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37		03/01/2021	Paydown		142,468	250,519	176,405	131,209		11,259		11,259		142,468				3,062	09/25/2037	1.D FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37		03/01/2021	Paydown		259,285	323,258	233,212	234,028		25,257		25,257		259,285				2,987	10/25/2037	1.D FM
74927X-AE-2	RBSGC MTGE PASS THROUGH RBSGC MTGE PASS THROUGH 6.000% 01/25/37		03/01/2021	Paydown		87,863	104,103	89,984	83,781		4,082		4,082		87,863				643	01/25/2037	2.B FM
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 22.112% 01/26/37		02/01/2021	Paydown		25,114	25,114	28,379	30,289		(5,175)		(5,175)		25,114				873	01/26/2037	1.A FM
74928R-AC-8	RBSSP RESECURITIZATION TRUST 2009-10 2A1 144A 22.112% 01/26/37		03/01/2021	Paydown		69,287	69,287	78,294	83,565		(14,278)		(14,278)		69,287				2,139	01/26/2037	1.D FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 2.702% 10/25/35		02/25/2021	Paydown		252,519	252,519	215,561	228,721		23,798		23,798		252,519				1,058	10/25/2035	1.A FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 2.702% 10/25/35		03/25/2021	Paydown		886,213	886,213	756,508	802,693		83,520		83,520		886,213				3,854	10/25/2035	1.D FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRUST 3.009% 01/26/36		03/25/2021	Paydown		647,072	623,700	531,802	536,749		110,323		110,323		647,072				3,005	01/26/2036	1.D FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 6.500% 07/26/36		03/01/2021	Paydown		62,399	65,899	48,889	44,018		18,381		18,381		62,399				1,071	07/26/2036	3.B FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST RBSSP RESECURITIZATION TRST 6.500% 07/26/36		02/01/2021	Paydown		135,496	142,969	106,065	95,498		39,998		39,998		135,496				1,088	07/26/2036	4.B FM
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37		03/01/2021	Paydown		259,284	274,711	240,424	225,888		33,396		33,396		259,284				3,063	05/25/2037	1.D FM
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37		03/01/2021	Paydown		83,299	87,182	77,509	76,285		7,014		7,014		83,299				1,030	02/25/2037	1.D FM
750731-AA-9	RAIDERS FC LEASE-BACKED P/T TR RAIDERS FC SR NT PASS THRU TRU 3.744% 02/10/49		03/10/2021	Redemption 100.0000		17,258	17,258	17,258	17,258						17,258				108	02/10/2049	2.A
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 0.299% 05/25/46		03/25/2021	Paydown		43,382	40,613	35,409	34,488		8,895		8,895		43,382				29	05/25/2046	1.D FM
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		03/01/2021	Paydown		58,270	65,012	54,285	56,233		2,037		2,037		58,270				600	05/25/2036	1.D FM
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		03/01/2021	Paydown		10,349	11,641	6,825	5,470		4,879		4,879		10,349				101	09/25/2036	1.D FM
75974B-AA-0	RENEWABLE POWER GENERATION LLC RENEWABLE POWER GENERATION LLC 4.110% 03/31/35		03/31/2021	Redemption 100.0000		184,879	184,879	184,879	184,879						184,879				3,799	03/31/2035	2.B PL
76110H-T7-4	RESIDENTIAL ACCREDIT LNS INC RESIDENTIAL ACCREDIT LOANS 3.093% 02/25/35		03/01/2021	Paydown		68,154	72,068	61,708	63,156		4,998		4,998		68,154				253	02/25/2035	1.D FM

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		03/01/2021	Paydown		143,654	148,745	130,245	132,496		11,158		11,158		143,654				1,545	11/25/2035	1.D FM
76111X-N8-2	RESIDENTIAL FUNDING MTG SEC I RFMSI 2006-S3 A2 5.500% 03/25/36		03/01/2021	Paydown		48,112	60,967	47,839	46,008		2,104		2,104		48,112				672	03/25/2036	1.D FM
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 3.507% 06/25/35		02/01/2021	Paydown		56,942	56,942	44,794	48,359		8,583		8,583		56,942				332	06/25/2035	1.A FM
76111X-VG-5	RESIDENTIAL FUNDING MTG SEC I 2005-SA2 2A2 3.507% 06/25/35		03/01/2021	Paydown		79,611	79,611	62,626	67,611		12,000		12,000		79,611				678	06/25/2035	1.D FM
761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37		03/01/2021	Paydown		96,829	95,556	77,302	76,310		20,519		20,519		96,829				937	04/25/2037	2.B FM
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37		03/01/2021	Paydown		93,988	92,749	75,031	74,068		19,920		19,920		93,988				909	04/25/2037	2.B FM
76112H-AC-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A3 7.021% 03/25/37		03/25/2021	Paydown				28,049	8,985		(8,985)		(8,985)						2,618	03/25/2037	6. FE
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 0.539% 09/25/36		03/25/2021	Paydown		63,983	48,990	16,895	13,440		50,543		50,543		63,983				81	09/25/2036	4.B FM
76112H-AL-1	RESIDENTIAL ASSET SECUR TRUST 2006-A9CB A11 0.539% 09/25/36		02/25/2021	Paydown		28,864	27,821	9,594	7,632		21,232		21,232		28,864				28	09/25/2036	6. FM
76113N-AC-7	RESIDENTIAL ASSET SEC RESIDENTIAL ASSET SEC 6.250% 07/25/36		03/01/2021	Paydown		50,924	41,921	39,720	39,774		11,150		11,150		50,924				703	07/25/2036	3.B FM
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		03/01/2021	Paydown		65,602	64,465	55,681	49,343		16,259		16,259		65,602				873	05/25/2037	2.B FM
76114H-AM-7	RAST RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		01/01/2021	Paydown		39,934	38,932	33,627	29,799		10,135		10,135		39,934				200	05/25/2037	3.B FM
78443C-CV-4	SLM STUDENT LOAN TRUST SLM STUDENT LOAN TRUST 0.474% 12/15/39		03/15/2021	Paydown		377,185	377,185	273,459	274,830		102,355		102,355		377,185				478	12/15/2039	1.B FE
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29		03/31/2021	Redemption 100.0000		101,552	101,552	101,552	101,552						101,552				1,052	05/31/2029	1.D PL
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACENMENT POWER LLC 4.120% 05/31/29		02/26/2021	Redemption 100.0000		202,063	202,063	202,063	202,063						202,063				350	05/31/2029	1.E PL
78662M-AB-2	Saganaw Receivables, LLC SERIES 20191A CLASS A 5.125% 12/01/23		03/01/2021	Paydown		248,744	248,744	248,744	248,744						248,744				2,131	12/01/2023	2.A PL
80306A-AA-8	SAPPHIRE AVIATION 4.250% 03/15/40		03/15/2021	Paydown		11,752	11,752	11,746	11,756		(4)		(4)		11,752				78	03/15/2040	2.B FE
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		03/25/2021	Call 100.0000		3,015,269	3,015,269	2,817,519	2,885,616		2,160		2,160		2,887,776		127,494	127,494	26,384	04/25/2042	1.D FM
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		02/01/2021	Paydown		9,222	9,222	8,617	8,825		397		397		9,222				54	04/25/2042	1.A FM
81744U-AC-8	SEQUOIA MORTGAGE TRUST SEMT 2012-2 A3 3.500% 04/25/42		01/01/2021	Paydown		9,188	9,188	8,586	8,793		395		395		9,188				27	04/25/2042	1.D FM
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		02/01/2021	Paydown		71,173	71,173	72,917	72,865		(1,692)		(1,692)		71,173				473	02/25/2049	1.A FM
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		03/01/2021	Paydown		172,312	172,312	176,534	176,409		(4,097)		(4,097)		172,312				899	02/25/2049	1.D FM
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7 3.500% 05/25/48		03/01/2021	Paydown		222,388	222,388	210,220	211,043		11,344		11,344		222,388				1,945	05/25/2048	1.D FM
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		02/01/2021	Paydown		1,445,469	1,445,469	1,475,282	1,474,528		(29,059)		(29,059)		1,445,469				7,227	04/25/2050	1.A FM
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		03/01/2021	Paydown		2,750,020	2,750,020	2,806,740	2,805,305		(55,285)		(55,285)		2,750,020				13,776	04/25/2050	1.D FM
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 3.500% 03/25/50		02/01/2021	Paydown		972,288	972,288	996,291	995,699		(23,411)		(23,411)		972,288				5,672	03/25/2050	1.A FM
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 3.500% 03/25/50		03/01/2021	Paydown		2,387,595	2,387,595	2,446,539	2,445,085		(57,489)		(57,489)		2,387,595				12,654	03/25/2050	1.D FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		02/01/2021	Paydown		285,166	285,166	277,369	277,906		7,260		7,260		285,166				1,663	11/25/2046	1.A FM
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		03/01/2021	Paydown		220,139	220,139	214,120	214,534		5,605		5,605		220,139				1,238	11/25/2046	1.D FM
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		03/23/2021	Paydown		416,281	416,281	416,241	416,244		37		37		416,281				2,009	07/15/2038	2.B FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		03/20/2021	Paydown		123,388	123,388	123,386	123,384		4		4		123,388				850	03/20/2026	2.B FE
83421#-AA-1	SOLGEN LLC SOLGEN LLC 3.930% 09/30/36		01/06/2021	Redemption 100.0000		348,893	348,893	348,893	348,893						348,893				229	09/30/2036	2.C PL
84055*-AE-8	SOUTH TEXAS ELEC COOP INC SOUTH TEXAS ELEC COOP INC 4.160% 08/15/48		02/15/2021	Redemption 100.0000		33,333	33,333	33,333	33,333						33,333				693	08/15/2048	1.F
841215-AA-4	SOUTHAVEN CMBD CYCLE GEN SCCGLL 3.846 08/15/33 3.846% 08/15/33		02/15/2021	Redemption 100.0000		491,984	491,984	491,984	491,984						491,984				9,461	08/15/2033	1.C FE
85045@-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		03/21/2021	Redemption 100.0000		60,452	60,452	60,452	60,452						60,452				615	12/21/2026	2.B
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44		01/31/2021	Redemption 100.0000		73,869	73,869	73,869	73,869						73,869				917	01/31/2031	1.G PL
85572R-AA-7	START LTD START LTD 4.089% 05/15/43		03/15/2021	Paydown		46,046	46,046	45,621	45,642		404		404		46,046				229	05/15/2043	2.A FE
863579-RT-7	STRUCTURED ADJ RATE MTG LOAN STRUCTURED ADJ RATE MTGE 2.711% 05/25/35		03/01/2021	Paydown		34,426	38,981	35,866	35,301		(875)		(875)		34,426				153	05/25/2035	1.D FM
863579-YU-6	STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1 0.409% 10/25/35		02/25/2021	Paydown		52,596	52,596	51,875	52,083		513		513		52,596				38	10/25/2035	1.A FM
863579-YU-6	STRUCTURED ADJ RATE MTG LOAN SERIES 200519XS CLASS 2A1 0.409% 10/25/35		03/25/2021	Paydown		47,074	47,074	46,429	46,615		459		459		47,074				37	10/25/2035	1.D FM
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 0.309% 10/25/36		02/25/2021	Paydown		40,678	40,678	33,559	30,330		10,347		10,347		40,678				23	10/25/2036	1.A FM
86361W-AA-9	STRUCTURED ASSET MTGE INVEST STRUCTURED ASSET MTGE INVEST 0.309% 10/25/36		03/25/2021	Paydown		95,005	95,005	78,379	70,838		24,167		24,167		95,005				42	10/25/2036	1.D FM
86364C-AF-9	STRUCTURED ADJ RATE MTGE SARM 2007-6 3A1 3.264% 07/25/37		03/01/2021	Paydown		47,882	125,673	92,258	77,810		(29,928)		(29,928)		47,882				665	07/25/2037	1.D FM
86789M-AQ-0	SUNTRUST ALT LOAN TRUST 2005-1F 2A5 5.750% 12/25/35		03/01/2021	Paydown		95,299	97,451	87,065	90,226		5,073		5,073		95,299				854	12/25/2035	3.B FM
87233Q-AA-6	TC PIPELINES LP TCP 4.65 06/15/21 4.650% 06/15/21		03/15/2021	Call 100.0000		25,835,000	25,835,000	26,920,255	25,865,445		(30,445)		(30,445)		25,835,000				303,669	06/15/2021	2.B FE
87342R-AC-8	BELL 2016-1A BELL 2016-1A A23 4.970% 05/25/46		02/25/2021	Paydown		21,450	21,450	21,450	21,450						21,450				267	05/25/2046	2.B FE
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		03/01/2021	Paydown		28,305	28,330	15,528	15,528		12,777		12,777		28,305				587	07/25/2036	2.B FM
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		01/01/2021	Paydown		1,074	(9,099)	(4,987)	(4,987)		6,062		6,062		1,074				12	07/25/2036	3.B FM
88031V-AA-7	TENASKA GATEWAY PARTNERS BASIC 6.052% 12/30/23		03/30/2021	Redemption 100.0000		115,920	115,920	122,296	121,031		(5,111)		(5,111)		115,920				1,754	12/30/2023	2.C FE
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		03/15/2021	Paydown		1,629	1,629	1,629	1,631		(2)		(2)		1,629				11	05/17/2032	1.G FE
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 0.399% 06/30/36		03/26/2021	DEFAULT ATHENE BROKER		1,677,333	1,746,344	1,442,917	1,638,988		7,892		7,892		1,646,880		30,453	30,453	1,712	06/30/2036	3.B FE
88708L-AA-1	TIMBERLAKE FINANCIAL LLC TIMBR A A 144A 0.399% 06/30/36		02/26/2021	Paydown		277,275	277,275	229,098	260,230		17,045		17,045		277,275				197	06/30/2036	3.B FE
89233P-4X-1	TOYOTA MOTOR CREDIT CORP TOYOTA 5 02/03/31 5.000% 02/03/31		02/02/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				500,000	02/03/2031	1.E FE
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.810% 08/10/49		03/01/2021	Paydown				83,990	13,943		(13,943)		(13,943)						1,835	08/10/2049	1.A FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
909318-AA-5	UNITED AIR 2018-1 AA PTT BASIC 3.500% 03/01/30		03/01/2021	Redemption 100.0000		99,130	99,130	99,130	99,130						99,130				1,735	03/01/2030	1.E FE
90931C-AA-6	UNITED AIR 2019-1 AA PTT BASIC 4.150% 08/25/31		02/25/2021	Redemption 100.0000		23,125	23,125	25,280	25,136		(2,011)		(2,011)		23,125				480	08/25/2031	1.E FE
90931E-AA-2	UNITED AIR 2019-1 A PTT UAL 4.55 08/25/31 4.550% 08/25/31		02/25/2021	Redemption 100.0000		69,210	69,210	69,210	69,210						69,210				1,575	08/25/2031	2.B FE
90931G-AA-7	UNITED AIR 2020-1 A PTT BASIC 5.875% 10/15/27		01/15/2021	Redemption 100.0000		120,875	120,875	120,875	120,875						120,875				1,519	10/15/2027	1.G FE
90931V-AA-4	UNITED AIR 2018-1 A PTT UAL 3.7 03/01/30 3.700% 03/01/30		03/01/2021	Redemption 100.0000		371,739	371,739	371,739	371,739						371,739				6,877	03/01/2030	2.A FE
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		03/15/2021	Redemption 100.0000		229,269	229,269	217,485	219,200		10,069		10,069		229,269				6,432	09/15/2051	2.B FE
90983V-AA-1	MCGUIRE AIR FORCE BASE MCGAFB 5.611 09/15/51 5.611% 09/15/51		03/05/2021	Security Withdraw		79,209	80,060	77,152	77,589		21		21		77,610		1,599	1,599		09/15/2051	2.B FE
91159H-HP-8	US BANCORP BASIC 2.625% 01/24/22		03/09/2021	DEFAULT ATHENE BROKER		2,038,673	2,000,000	2,063,333	2,044,975		(8,679)		(8,679)		2,036,296		2,377	2,377	32,813	01/24/2022	1.E FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST SERIES 2020ST3 CLASS A 3.350% 04/20/28		03/20/2021	Paydown		71,810	71,810	71,810	71,810						71,810				393	04/20/2028	2.C FE
91927#-AA-3	VALLEY HEALTH VALLEY HEALTH 4.000% 01/15/43		03/15/2021	Redemption 100.0000		29,623	29,623	29,623	29,623						29,623				172	01/15/2043	1.C
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		03/15/2021	Paydown		26,875	26,875	26,875	26,875						26,875				188	11/16/2043	1.G FE
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		03/15/2021	Paydown		8,750	8,750	8,750	8,750						8,750				47	07/15/2044	1.G FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		03/31/2021	Redemption 100.0000		36,951	36,951	36,951	36,951						36,951				363	06/30/2030	1.G PL
92890F-AZ-9	WF-RBS COMMERCIAL MORTGAGE TR WFRBS 2014-C20 C 4.513% 05/15/47		03/11/2021	Various		11,253,391	12,700,000	13,264,203	12,949,844		(15,657)		(15,657)		12,934,187		(1,680,796)	(1,680,796)	165,577	05/15/2047	4.B FM
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		02/01/2021	Paydown		2,293	2,293	1,918	2,041		252		252		2,293				21	06/25/2033	1.A FM
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		03/01/2021	Paydown		90,697	90,697	75,845	80,717		9,980		9,980		90,697				577	06/25/2033	1.D FM
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 2.896% 12/25/35		02/01/2021	Paydown		1,546	1,546	1,418	1,498		48		48		1,546				7	12/25/2035	1.A FM
92922F-4D-7	WAMU MORTGAGE PASS THRU CTFS 2005-AR14 1A4 2.896% 12/25/35		03/01/2021	Paydown		11,861	11,861	10,882	11,492		369		369		11,861				70	12/25/2035	1.D FM
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS 0.965% 06/25/44		02/25/2021	Paydown		2,208	2,208	2,048	2,088		119		119		2,208				4	06/25/2044	1.A FM
92922F-TJ-7	WAMU MORTGAGE PASS THRU CTFS 0.965% 06/25/44		03/25/2021	Paydown		11,825	11,825	10,968	11,185		640		640		11,825				14	06/25/2044	1.D FM
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 1.874% 11/15/45		03/01/2021	Paydown				86,766	15,009		(15,009)		(15,009)						2,247	11/15/2045	1.A FE
92935J-AN-5	WF-RBS COMM MTG TRUST 2011-C2 WFRBS 2011-C2 D 5.523% 07/15/21		01/15/2021	Call 100.0000		2,641,749	2,641,749	2,872,875	2,637,029		28		28		2,637,057		4,692	4,692	12,036	07/15/2021	1.D FM
92936T-AE-2	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C7 C 4.810% 06/15/45		01/06/2021	CITIGROUP GLOBAL MARKETS		5,782,429	7,911,000	6,317,935	6,317,935		13,792		13,792		6,331,727		(549,298)	(549,298)	31,672	06/15/2045	4.B FM
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.784% 08/15/45		03/01/2021	Paydown				152,596	23,476		(23,476)		(23,476)						3,906	08/15/2045	1.A FE
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.377% 08/15/46		03/01/2021	Paydown				76,986	16,319		(16,319)		(16,319)						1,118	08/15/2046	1.A FE
933634-AJ-6	WAMU MORTGAGE PASS THRU CERT 2007-HY3 4A1 3.145% 03/25/37		03/01/2021	Paydown		16,234	15,966	12,440	13,563		2,670		2,670		16,234				100	03/25/2037	1.D FM
933635-AA-2	WAMU MORTGAGE PASS THRU CERT 2007-OA2 1A 1.079% 03/25/47		03/01/2021	Paydown		93,573	93,274	44,939	50,063		43,510		43,510		93,573				234	03/25/2047	1.D FM

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
93363C-AB-5	WAMU MTGE PASS THRU CERT WAMU 2006-AR7 2A 1.359% 07/25/46		03/01/2021	Paydown		56,471	52,727	44,357	46,391		10,080		10,080		56,471				143	07/25/2046	1.D FM
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 5.956% 08/25/38		02/01/2021	Paydown		11,267	11,267	10,541	10,723		544		544		11,267				112	08/25/2038	1.A FM
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 5.956% 08/25/38		03/01/2021	Paydown		15,070	15,070	14,099	14,342		728		728		15,070				149	08/25/2038	1.D FM
93934F-BC-5	WASHINGTON MUTUAL MTG SEC CORP WMALT 2005-7 1A1 5.500% 09/25/35		03/01/2021	Paydown		268,450	243,376	220,229	210,411		58,039		58,039		268,450				2,445	09/25/2035	1.D FM
93934F-JQ-6	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 0.609% 02/25/36		03/25/2021	Paydown		38,886	36,871	31,686	31,614		7,272		7,272		38,886				50	02/25/2036	1.D FM
93934F-MN-9	WASHINGTON MUTUAL MTG SEC CORP WASHINGTON MUTUAL MTGE PASS TH 1.319% 04/25/46		03/01/2021	Paydown		84,767	84,691	71,564	71,826		12,941		12,941		84,767				214	04/25/2046	1.D FM
93935L-AB-4	WASHINGTON MUTUAL MTG WASHINGTON MUTUAL MORTGAGE 1.229% 10/25/46		03/01/2021	Paydown		31,382	36,267	31,643	31,978		(596)		(596)		31,382				65	10/25/2046	1.D FM
94684@-AA-2	WD 2005 SPE, LLC WELLS DAIRY 2005 6.42 1/18/27 6.420% 01/18/27		03/31/2021	Redemption 100.0000		151,688	151,688	151,688	151,688						151,688				1,626	01/18/2027	4.A
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49		02/01/2021	Paydown		805,939	805,939	817,273	816,939		(11,000)		(11,000)		805,939				4,701	10/25/2049	1.A FM
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 10/25/49		03/01/2021	Paydown		2,385,054	2,385,054	2,418,594	2,417,606		(32,552)		(32,552)		2,385,054				12,188	10/25/2049	1.D FM
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		03/01/2021	Paydown		93,691	116,134	103,064	110,996		(17,305)		(17,305)		93,691				1,077	06/25/2037	2.B FM
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST 3.016% 08/27/35		02/01/2021	Paydown		226,369	226,369	224,695	225,100		1,269		1,269		226,369				1,146	08/27/2035	1.A FM
94987F-AJ-5	WELLS FARGO MTGE LOAN TRUST WELLS FARGO MTGE LOAN TRUST 3.016% 08/27/35		03/01/2021	Paydown		41,486	41,486	41,180	41,254		233		233		41,486				314	08/27/2035	1.D FM
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA 0.946% 01/15/52		03/01/2021	Paydown				7,963	7,799		(7,799)		(7,799)						209	01/15/2052	1.A FE
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		02/01/2021	Paydown		189,203	189,203	193,764	193,626		(4,423)		(4,423)		189,203				1,261	11/25/2048	1.A FM
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		03/01/2021	Paydown		418,051	418,051	428,128	427,823		(9,772)		(9,772)		418,051				2,314	11/25/2048	1.D FM
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.616% 08/15/52		03/01/2021	Paydown			70,372	8,574	10,833		(10,833)		(10,833)						202	08/15/2052	1.A FE
95058X-AC-2	WENDYS FUNDING WENDYS FUNDING LLC 4.497% 06/15/45		03/15/2021	Paydown		7,813	7,813	7,812	7,817		(4)		(4)		7,813				88	06/15/2045	2.B FE
95058X-AE-8	WENDYS FUNDING WENDYS FUNDING LLC 3.884% 03/15/48		03/15/2021	Paydown		2,500	2,500	2,500	2,500						2,500				24	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING SERIES 20191A CLASS A2II 4.080% 06/15/49		03/16/2021	Paydown		11,250	11,250	11,250	11,250						11,250				115	06/15/2049	2.B FE
96221Q-AK-9	WFRBS 2013-C18 C WFRBS 2013-C18 C 4.862% 12/15/46		03/10/2021	BANK OF AMERICA		5,032,813	5,000,000	5,205,469	5,084,660		(5,470)		(5,470)		5,079,190		(46,378)	(46,378)	68,200	12/15/2046	1.D FM
96928*-FV-4	WILLIAM BLAIR & COMPANY CTL 4.090% 09/15/44		03/15/2021	Redemption 100.0000		85,387	85,387	85,387	85,387						85,387				583	09/15/2044	1.C
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		02/01/2021	Paydown		379,201	379,201	369,599	370,321		8,880		8,880		379,201				2,212	06/20/2045	1.A FM
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		03/01/2021	Paydown		1,561,108	1,561,108	1,521,579	1,524,551		36,556		36,556		1,561,108				9,806	06/20/2045	1.D FM
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7 3.500% 08/20/45		02/01/2021	Paydown		2,369,328	2,369,328	2,276,962	2,284,052		85,277		85,277		2,369,328				13,821	08/20/2045	1.A FM
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7 3.500% 08/20/45		03/01/2021	Paydown		3,637,301	3,637,301	3,495,503	3,506,388		130,913		130,913		3,637,301				19,570	08/20/2045	1.D FM
97988Q-AC-8	WOODMONT TRUST SERIES 20172A CLASS B 2.576% 07/18/28		03/10/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				20,272	07/18/2028	1.C Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
979880-AE-4	WOODMONT TRUST WOODMONT TRUST 3.276% 07/18/28		03/10/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				77,384	07/18/2028	1.F
979880-AG-9	WOODMONT TRUST WOODMONT TRUST 4.676% 07/18/28		03/10/2021	Call 100.0000		5,000,000	5,000,000	4,951,400	5,003,689		(3,689)		(3,689)		5,000,000				92,098	07/18/2028	2.C Z
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION 5.300% 03/15/42		03/01/2021	Paydown		107,333	107,333	107,503	106,976		357		357		107,333				1,298	03/15/2042	1.D Z
009090-AA-9	AIR CANADA 2015-1A PTT ACACN 3.6 03/15/27 3.600% 09/15/27	A	03/15/2021	Redemption 100.0000		241,245	241,245	241,245	241,245						241,245				4,342	03/15/2027	1.F FE
15135U-AR-0	CENOVUS ENERGY INC BASIC 5.400% 06/15/47	A	02/12/2021	DEFAULT ATHENE BROKER		1,167,560	1,000,000	1,123,563	1,123,430		(322)		(322)		1,123,108		44,452	44,452	9,300	06/15/2047	2.C FE
78008K-J7-9	ROYAL BANK OF CANADA RY 5 02/14/31 5.000% 02/14/31	A	02/14/2021	Redemption 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				625,000	02/14/2031	1.C FE
001626-BG-4	ALM LOAN FUNDING SERIES 201619A CLASS CR2 3.241% 04/15/29	D	03/01/2021	DEFAULT ATHENE BROKER		(2,399,978)	(2,400,000)	(2,400,000)	(2,400,000)						(2,400,000)		22	22	(16,184)	04/15/2029	2. FE
00162L-CW-5	ALM LOAN FUNDING ALM LOAN FUNDING 2.941% 07/15/27	D	02/12/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				48,965	07/15/2027	2.C
006278-AN-5	ADAMS MILL CLO LTD 3.741% 07/15/26	D	03/25/2021	DEFAULT ATHENE BROKER		4,001,152	4,000,000	4,000,000	4,000,000						4,000,000		1,152	1,152	66,882	07/15/2026	2.A FE
03665J-AE-8	ANTARES CLO ANTARES CLO 3.324% 07/20/28	D	03/18/2021	Call 100.0000		4,000,000	4,000,000	3,868,616	3,887,878		112,122		112,122		4,000,000				54,973	07/20/2028	1.F FE
03665J-AM-0	ANTARES CLO SERIES 20171A CLASS DR 3.872% 04/20/33	D	03/25/2021	DEFAULT ATHENE BROKER		10,000,000	10,000,000	10,000,000							10,000,000				7,472	04/20/2033	
04016D-AE-5	ARES CLO LTD ARES 2016-41A C 2.841% 01/15/29	D	03/24/2021	Call 100.0000		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				151,399	01/15/2029	1.F FE
05071T-AC-3	Audax Senior Debt CLO II, LLC SERIES 20192A CLASS B 4.172% 10/22/29	D	01/08/2021	DEFAULT ATHENE BROKER		1,006,915	1,000,000	1,000,000	1,000,000						1,000,000		6,915	6,915	9,026	10/22/2029	1.F FE
05363L-AY-9	AVERY 2015-6A C AVERY 2015-6A CR 2.195% 08/05/27	D	02/25/2021	Call 100.0000		16,000,000	16,000,000	16,000,000	16,000,000						16,000,000				110,480	08/05/2027	1.F FE
05567L-T3-1	BNP PARIBAS BNP 5 01/15/21 5.000% 01/15/21	D	01/15/2021	Maturity		20,000,000	20,000,000	19,846,600	19,999,249		751		751		20,000,000				500,000	01/15/2021	1.D FE
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR 3.705% 10/30/25	D	03/23/2021	BARCLAYS CAPITAL GROUP		7,701,233	8,106,561	8,106,561	8,106,561						8,106,561		(405,328)	(405,328)	122,006	10/30/2025	3.A FE
06761V-AL-1	BABSON CLO LTD SERIES 20194A CLASS D 4.641% 01/15/33	D	03/26/2021	DEFAULT ATHENE BROKER		1,002,545	1,000,000	1,000,000	1,000,000						1,000,000		2,545	2,545	20,874	01/15/2033	2.C FE
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24	D	03/20/2021	Redemption 100.0000		1,064,600	1,064,600	1,064,600	1,064,600						1,064,600				12,309	06/20/2024	1.F FE
12551R-AG-3	CIFC FUNDING LTD CIFC FUNDING LTD 2.876% 04/18/31	D	03/03/2021	DEFAULT ATHENE BROKER		1,791,605	1,800,000	1,800,000	1,800,000						1,800,000		(8,395)	(8,395)	19,518	04/18/2031	2.C FE
12621V-AA-3	CNOOC FINANCE 2011 LTD CNOOC 4 1/4 01/26/21 4.250% 01/26/21	D	01/26/2021	Maturity		5,000,000	5,000,000	5,094,600	5,000,841		(841)		(841)		5,000,000				106,250	01/26/2021	1.E FE
14889K-AQ-5	CATAMARAN CLO LTD 2.172% 04/22/27	D	03/08/2021	DEFAULT ATHENE BROKER		1,500,000	1,500,000	1,500,000	1,500,000						1,500,000				12,466	04/22/2027	1.F FE
14889K-AU-6	CATAMARAN CLO LTD CATAMARAN CLO LTD 3.022% 04/22/27	D	03/09/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				11,569	04/22/2027	2.B FE
15137E-BG-7	CENT CLO LP CECLO 2014-21A BR2 2.563% 07/27/30	D	03/26/2021	Call 100.0000		10,000,000	10,000,000	9,900,000	10,019,511		(1,873)		(1,873)		10,017,638		(17,638)	(17,638)	106,879	07/27/2030	1.F FE
15672A-AA-0	CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS A 1.991% 04/15/27	D	01/15/2021	Paydown		319,593	319,593	306,490	308,953		10,640		10,640		319,593				1,623	04/15/2027	1.A FE
15673L-AG-2	CERBERUS LOAN FUNDING XXI LP C CERB 2017-4A D FL 10/15/2027 4.041% 10/15/27	D	03/08/2021	DEFAULT ATHENE BROKER		499,988	500,000	500,000	500,000						500,000		(13)	(13)	8,077	10/15/2027	2.C FE
20428A-AD-1	CIE FINANCEMENT FONCIER CFF 5 02/18/31 5.000% 02/18/31	D	02/18/2021	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				625,000	02/18/2031	1.A FE
21685W-DD-6	COOPERATIEVE RABOBANK UA BASIC 3.875% 02/08/22	D	03/09/2021	DEFAULT ATHENE BROKER		2,065,538	2,000,000	2,103,533	2,077,598		(13,271)		(13,271)		2,064,328		1,210	1,210	45,424	02/08/2022	1.D FE
34960J-AY-1	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO 2.875% 07/10/30	D	03/05/2021	DEFAULT ATHENE BROKER		1,475,691	1,500,000	1,500,000	1,500,000						1,500,000		(24,309)	(24,309)	17,273	07/10/2030	1.G FE
34960J-BA-2	FORTRESS CREDIT OPP CLO FORTRESS CREDIT OPP CLO 3.895% 07/10/30	D	03/05/2021	DEFAULT ATHENE BROKER		4,999,885	5,000,000	4,943,527	4,953,427		6,511		6,511		4,959,939		39,946	39,946	77,978	07/10/2030	2.C FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
34961J-AG-9	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 2.148% 11/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		6,216,922	6,300,000	6,224,009	6,240,847		3,210		3,210		6,244,056		(27,134)	(27,134)	41,718	11/15/2029	1.C FE
34961J-AJ-3	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPP CLO 2.848% 11/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		1,495,649	1,500,000	1,500,000	1,500,000						1,500,000		(4,352)	(4,352)	13,141	11/15/2029	1.G FE
34961J-AL-8	FORTRESS CREDIT OPPORTUNITIES FORTRESS CREDIT OPPORTUNITIES 3.948% 11/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		1,599,973	1,600,000	1,580,000	1,585,695		518		518		1,586,213		13,760	13,760	19,395	11/15/2029	2.C FE
38172C-AQ-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201735A CLASS DR 3.973% 07/20/29	D	03/03/2021	DEFAULT ATHENE BROKER		5,907,672	6,000,000	5,979,161	5,976,234		35		35		5,976,269		(68,597)	(68,597)	88,662	07/20/2029	2.C FE
38174X-AN-7	GOLUB CAPITAL PARNERS CLO LTD GOLUB CAPITAL PARTNERS CLO LTD 3.965% 07/26/29	D	03/03/2021	DEFAULT ATHENE BROKER		2,215,258	2,250,000	2,211,750	2,241,947		(160)		(160)		2,241,787		(26,529)	(26,529)	31,719	07/26/2029	2.C FE
38175U-AG-7	Golub Capital Partners CLO, LT SERIES 201837A CLASS C 2.573% 07/20/30	D	03/08/2021	DEFAULT ATHENE BROKER		1,500,773	1,500,000	1,500,000	1,500,000						1,500,000		773	773	14,885	07/20/2030	1.F FE
38176G-AC-6	Golub Capital Partners CLO, LT SERIES 201941A CLASS B 2.123% 04/20/29	D	02/10/2021	Call 100.0000		4,000,000	4,000,000	3,999,864	3,997,262		2,738		2,738		4,000,000				26,609	04/20/2029	1.C FE
38176G-AG-7	Golub Capital Partners CLO, LT SERIES 201941A CLASS D 3.973% 04/20/29	D	01/08/2021	DEFAULT ATHENE BROKER		999,991	1,000,000	1,002,451	1,002,232		(22)		(22)		1,002,210		(2,219)	(2,219)	8,819	04/20/2029	2.C FE
38176K-AC-7	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS A2 2.223% 04/20/31	D	03/08/2021	DEFAULT ATHENE BROKER		1,000,912	1,000,000	1,000,000	1,000,000						1,000,000		912	912	8,572	04/20/2031	1.A FE
39808P-AQ-9	GREYWOLF CLO LTD GREYWOLF CLO LTD 2.218% 01/25/31	D	03/08/2021	DEFAULT ATHENE BROKER		1,001,069	1,000,000	1,000,000	1,000,000						1,000,000		1,069	1,069	8,186	01/25/2031	1.F FE
39808P-AS-5	GREYWOLF CLO LTD GREYWOLF CLO LTD 3.218% 01/25/31	D	03/08/2021	DEFAULT ATHENE BROKER		999,984	1,000,000	1,000,000	1,000,000						1,000,000		(16)	(16)	11,880	01/25/2031	2.C FE
44933M-AG-4	ICG US CLO LTD SERIES 20152RA CLASS C 3.726% 01/16/33	D	03/31/2021	DEFAULT ATHENE BROKER		999,988	1,000,000	1,000,000	1,000,000						1,000,000		(12)	(12)	17,502	01/16/2033	2.C FE
449786-AJ-1	ING BANK NV INTNED 5.45 02/10/31 5.450% 02/10/31	D	02/10/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				545,000	02/10/2031	1.D FE
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	03/20/2021	Redemption 100.0000		106,338	106,338	106,338	106,338						106,338				1,029	05/20/2033	1.F PL
45262B-AC-7	IMPERIAL BRANDS FIN PLC BASIC 3.875% 07/26/29	D	03/26/2021	DEFAULT ATHENE BROKER		2,024,508	1,880,000	2,035,410	2,030,762		(3,825)		(3,825)		2,026,938		(2,429)	(2,429)	48,567	07/26/2029	2.B FE
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33	D	03/31/2021	Redemption 100.0000		345,874	345,874	345,874	345,874						345,874				9,274	03/31/2033	3.B FE
48249V-AU-5	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 3.891% 04/15/29	D	03/05/2021	DEFAULT ATHENE BROKER		4,020,316	4,000,000	4,000,000	4,000,000						4,000,000		20,316	20,316	60,918	04/15/2029	2.C FE
48252K-AE-9	KKR FINANCIAL CLO LTD KKR FINANCIAL CLO LTD 2.041% 04/15/31	D	03/08/2021	DEFAULT ATHENE BROKER		2,458,310	2,500,000	2,451,550	2,454,251		1,174		1,174		2,455,425		2,885	2,885	20,385	04/15/2031	1.F FE
48661A-AG-1	KAYNE CLO 3.101% 07/15/31	D	03/17/2021	Call 100.0000		4,000,000	4,000,000	3,960,000	3,959,613		40,387		40,387		4,000,000				52,677	07/15/2031	2.C FE
48661T-AE-5	KAYNE CLO SERIES 20182A CLASS C 2.541% 10/15/31	D	02/17/2021	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				15,422	10/15/2031	1.F FE
48661T-AG-0	KAYNE CLO SERIES 20182A CLASS D 3.491% 10/15/31	D	02/17/2021	Call 100.0000		1,750,000	1,750,000	1,750,000	1,750,000						1,750,000				21,195	10/15/2031	2.C FE
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33	D	01/10/2021	Redemption 100.0000		334,608	334,608	334,608	334,608						334,608				3,963	01/10/2033	2.B FE
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33	D	01/10/2021	Redemption 100.0000		249,994	249,994	249,994	249,994						249,994				2,961	04/10/2033	2.B FE
55283L-AA-3	MAPS LTD SERIES 20191A CLASS A 4.458% 03/15/44	D	03/15/2021	Paydown		9,173	9,173	7,246	7,309		1,864		1,864		9,173				49	03/15/2044	1.F
55316L-AE-6	mmcf clo, llc SERIES 20192A CLASS B 3.691% 04/15/29	D	03/08/2021	DEFAULT ATHENE BROKER		999,979	1,000,000	1,000,000	1,000,000						1,000,000		(21)	(21)	14,754	04/15/2029	1.F FE
55817A-AG-9	MADISON PARK FUNDING LTD MDPK 2018-32A B 2.272% 01/22/31	D	03/17/2021	Call 100.0000		23,000,000	23,000,000	23,000,000	23,000,000						23,000,000				211,573	01/22/2031	1.C FE
55818Y-BG-5	MADISON PARK FUNDING LTD MDPK 2015-17A CR 2.624% 07/21/30	D	02/12/2021	Call 100.0000		3,500,000	3,500,000	3,500,000	3,500,000						3,500,000				28,944	07/21/2030	1.G FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
55953M-AW-2	MAGNETITE CLO LTD MAGNETITE CLO LTD 2.968% 07/25/31	D	03/08/2021	DEFAULT ATHENE BROKER		2,996,334	3,000,000	3,000,000	3,000,000						3,000,000		(3,666)	(3,666)	32,870	07/25/2031	2.C FE
56576Q-AU-2	MARATHON CLO LTD MCLO 2013-5A CR 2.932% 11/21/27	D	02/22/2021	Paydown		390,332	390,332	390,332	390,332						390,332				2,923	11/21/2027	4.A FE
64131J-AJ-5	NEUBERGER BERMAN CLO LTD NEUB 2017-25A D 3.476% 10/18/29	D	03/17/2021	Call 100.0000		11,000,000	11,000,000	11,000,000	11,000,000						11,000,000				97,482	10/18/2029	2.C FE
64132M-AG-3	NEUBERGER BERMAN CLO LTD NEUB 2018-30A C 2.623% 01/20/31	D	03/05/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				98,985	01/20/2031	1.F FE
64132M-AJ-7	NEUBERGER BERMAN CLO LTD NEUB 2018-30A D 3.873% 01/20/31	D	03/05/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				146,207	01/20/2031	2.C FE
65023P-AJ-9	NEWARK BSL CLO 2 NBCLO 2017-1A C 3.868% 07/25/30	D	03/04/2021	Redemption 100.0000		14,500,000	14,500,000	14,500,000	14,500,000						14,500,000				199,294	07/25/2030	2.C FE
65504L-AD-9	NOBLE HOLDING INTL LTD NE 6.2 08/01/40 6.200% 08/01/40	C	03/02/2021	DIRECT		107,022	15,300,000	229,500	229,500						229,500		(122,478)	(122,478)		08/01/2040	6. FE
67102Q-AP-3	OAK HILL CREDIT PARTNERS OAKC 2012-7A CR 2.882% 11/20/27	D	03/05/2021	Call 100.0000		12,500,000	12,500,000	12,497,500	12,506,438		(281)		(281)		12,506,157		(6,157)	(6,157)	106,437	11/20/2027	1.F FE
675758-AH-9	ODEBRECHT FINANCE LTD ODBR 5 1/8 06/26/22 5.125% 06/26/22	D	03/01/2021	Tax Free Exchange		562,500	5,000,000	562,500	200,000	362,500			362,500		562,500					06/26/2022	6. FE
67575X-AE-1	OCTAGON INV PARTNERS 31 LTD OCT31 2017-1A C 2.623% 07/20/30	D	02/04/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				62,276	07/20/2030	1.F FE
67590A-BF-8	OCTAGON INV PARTNERS XIV OCT14 2012-1A BR 2.841% 07/15/29	D	03/12/2021	Call 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				221,721	07/15/2029	1.F FE
69701K-AE-2	Palmer Square Loan Funding Ltd SERIES 20203A CLASS B 3.523% 07/20/28	D	01/08/2021	DEFAULT ATHENE BROKER		2,002,280	2,000,000	1,990,000	1,990,908		6		6		1,990,914		11,366	11,366	15,637	07/20/2028	1.F FE
721327-AG-9	PIKES PEAK CLO PIKE PEAK CLO 3.368% 07/24/31	D	03/05/2021	DEFAULT ATHENE BROKER		8,007,868	8,000,000	8,000,000	8,000,000						8,000,000		7,868	7,868	94,469	07/24/2031	2.C FE
74977R-CP-7	COOPERATIEVE RABOBANK UA RABOBK 5.03 03/03/31 5.030% 03/03/31	D	03/03/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				251,500	03/03/2031	1.D FE
74990F-AG-8	RR Ltd SERIES 20196A CLASS A2 2.161% 04/15/30	D	03/16/2021	Call 100.0000		4,000,000	4,000,000	3,972,800	3,934,701		65,299		65,299		4,000,000				36,456	04/15/2030	1.C Z
74990F-AJ-2	RR Ltd SERIES 20196A CLASS B 2.741% 04/15/30	D	03/16/2021	Call 100.0000		2,500,000	2,500,000	2,500,000	2,500,000						2,500,000				28,908	04/15/2030	1.F Z
74990F-AL-7	RR Ltd SERIES 20196A CLASS C 3.691% 04/15/30	D	03/16/2021	Call 100.0000		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				15,574	04/15/2030	2.C Z
75405U-AA-4	RAS LAFFAN LNG 3 RASGAS 5.838 09/30/27 5.838% 09/30/27	D	03/31/2021	Redemption 100.0000		116,700	116,700	100,070	110,570		6,130		6,130		116,700				3,406	09/30/2027	1.E FE
81880X-AG-7	Shackleton CLO LTD SERIES 201914A CLASS C 3.823% 07/20/30	D	03/25/2021	DEFAULT ATHENE BROKER		3,987,584	4,000,000	3,988,082	3,986,173		167		167		3,986,339		1,245	1,245	66,221	07/20/2030	2.C FE
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	03/15/2021	Paydown		52,815	52,582	52,078	52,878		(62)		(62)		52,815				401	10/15/2042	2.A FE
87166V-AB-4	SYMPHONY CLO LTD SYMP 2018-20A B1 2.326% 01/16/32	D	01/19/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				92,234	01/16/2032	1.C FE
87166V-AC-2	SYMPHONY CLO LTD SYMP 2018-20A C 3.076% 01/16/32	D	01/19/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				56,897	01/16/2032	1.F FE
87166V-AD-0	SYMPHONY CLO LTD SYMP 2018-20A D 4.086% 01/16/32	D	01/20/2021	Call 100.0000		10,000,000	10,000,000	9,900,000	9,885,328		784		784		9,886,112		113,888	113,888	107,934	01/16/2032	3.A FE
87232A-AG-9	TCI-Flatiron CLO Ltd TFLAT 2018-1A C 2.851% 01/29/32	D	03/02/2021	Call 100.0000		10,000,000	10,000,000	9,900,000	9,898,400		939		939		9,899,338		100,662	100,662	97,230	01/29/2032	1.F FE
87232A-AJ-3	TCI-Flatiron CLO Ltd TFLAT 2018-1A D 3.884% 01/29/32	D	03/02/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				134,774	01/29/2032	2.C FE
87268R-AA-2	TruPS Financials Note Securiti SERIES 20192A CLASS A1 2.491% 02/28/39	D	02/28/2021	Paydown		11,084	11,084	11,084	11,084						11,084				71	02/28/2039	1.B FE
87854X-AD-3	TECHNIPFMC PLC FTI 3.45 10/01/22 3.450% 10/01/22	D	03/18/2021	Call 104.7017		28,792,960	27,500,000	27,631,872	27,550,512		(7,028)		(7,028)		27,543,484		(43,484)	(43,484)	1,733,074	10/01/2022	3.B FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Con-tractual Maturity Date	NAIC Desig-nation, NAIC Desig-nation Modifier and SVO Admini-strative Symbol
87938W-AP-8	TELEFONICA EMISIONES SAU TELEFO 5.462 02/16/21 5.462% 02/16/21	D	02/16/2021	Maturity		7,500,000	7,500,000	8,148,550	7,513,024		(13,024)		(13,024)		7,500,000				204,825	02/16/2021	2.C FE
883310-AG-9	THAYER PARK CLO LTD THAYR 2017-1A C 3.923% 04/20/29	D	03/23/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				33,543	04/20/2029	2.C FE
902133-AK-3	TYCO ELECTRONICS GROUP S TEL 4 7/8 01/15/21 4.875% 01/15/21	D	01/15/2021	Maturity		9,173,000	9,173,000	9,782,113	9,176,060		(3,060)		(3,060)		9,173,000				223,592	01/15/2021	2.A FE
92330Y-AJ-2	VENTURE CDO LTD VENTR 2018-33A C 2.641% 07/15/31	D	02/26/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				98,202	07/15/2031	1.F FE
92841#-AA-4	VISTA JET MALTA FINANCE PLC VISTA JET MALTA FINANCE PLC 4.500% 07/15/27	D	01/15/2021	Redemption 100.0000		1,601,197	1,601,197	1,601,197	1,601,197						1,601,197				58,444	07/15/2027	1.G PL
92916M-AD-3	VOYA CLO LTD SERIES 20171A CLASS C 3.556% 04/17/30	D	02/08/2021	DEFAULT ATHENE BROKER		989,876	1,000,000	993,750	992,353		181		181		992,534		(2,658)	(2,658)	11,239	04/17/2030	3.A FE
92917W-AG-3	VOYA CLO LTD VOYA 2018-4A C1 2.791% 01/15/32	D	02/02/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				85,177	01/15/2032	1.F FE
92917W-AQ-1	VOYA CLO LTD VOYA 2018-4A C2 5.420% 01/15/32	D	02/02/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				32,219	01/15/2032	1.F FE
98887T-AE-8	ZAIS CLO 6 LTD ZAIS CLO 6 LTD 4.121% 07/15/29	D	01/15/2021	Paydown		58,401	58,401	56,974	58,769		(369)		(369)		58,401				614	07/15/2029	3.A FE
BANOXD-B5-4	GCPF LOAN FUNDING D GCPF LOAN FUNDING D 2.150% 10/11/29	D	01/21/2021	Redemption 100.0000		1,312,500	1,312,500	1,312,500	1,312,500						1,312,500					10/11/2029	1.D Z
G1710#-AB-4	CHRISTIE MANSON & WOODS LTD 5.220% 03/31/21	D	03/31/2021	Maturity		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				89,550	03/31/2021	2.B PL
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31	D	03/31/2021	Redemption 100.0000		93,450	93,450	93,450	93,450						93,450				1,304	06/30/2031	3.A PL
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31	D	03/31/2021	Redemption 100.0000		93,450	93,450	93,450	93,450						93,450				1,304	06/30/2031	3.A PL
G6363#-AB-3	NAC AVIATION 29 DAC NORDIC AVIATION CAPITAL 4.530% 06/29/24	D	02/02/2021	Taxable Exchange		3,987,173	5,000,000	4,500,000	5,000,000			500,000	(500,000)		4,500,000		(512,828)	(512,828)	48,394	06/29/2024	2.B Z
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	03/15/2021	Redemption 100.0000		267,200	267,200	267,200	267,200						267,200				3,674	09/15/2027	3.C
P0606*-AA-9	AES MEXICO GENERATION HLDG AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27	D	03/30/2021	Redemption 100.0000		26,952	26,952	26,952	26,952						26,952				379	11/26/2027	2.C PL
P7003*-AA-3	LA BUFA WIND SAPO DE CV 5.770% 09/30/37	D	03/31/2021	Redemption 100.0000		83,847	83,847	83,847	83,847						83,847				1,595	09/30/2037	3.B PL
Q0458*-AF-6	AQUASURE FINANCE PTY LTD AQUASURE FINANCE PTY LTD 4.320% 01/12/34	D	01/12/2021	Redemption 100.0000		228,376	228,376	228,376	228,376						228,376				4,933	01/12/2034	1.G FE
R9836#-AA-6	WELCO ECO SHIP WELCO ECO SHIP AS 5.300% 04/30/31	D	03/31/2021	Redemption 100.0000		71,963	71,963	71,243	71,416		546		546		71,963				637	04/30/2031	3.A PL
R9836#-AB-4	WELCO ECO SHIP WELCO ECO SHIP 5.360% 04/30/31	D	03/31/2021	Redemption 100.0000		71,963	71,963	71,243	71,413		550		550		71,963				644	04/30/2031	3.A PL
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,197,260,197	1,212,573,303	1,190,757,878	1,173,197,433	362,500	8,832,517	500,000	8,695,017		1,191,893,909		(8,554,094)	(8,554,094)	31,548,965	XXX	XXX
000000-00-0	LENDMARK LENDMARK FUNDING TRUST 2018 A 2.760% 11/15/21		03/16/2021	Redemption 100.0000		3,981	3,981	3,981	3,981						3,981				153	11/15/2021	1.F Z
000000-00-0	LENDMARK LENDMARK FUNDING TRUST 2018-A 3.660% 11/15/21		03/16/2021	Redemption 100.0000		3,470	3,470	3,470	3,470						3,470				141	11/15/2021	2.B Z
000000-00-0	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.808% 02/29/24		03/01/2021	Redemption 100.0000		(8,641,633)	(8,641,633)	(8,641,633)	(9,326,944)						(8,641,633)				28,405	02/29/2024	1.F Z
000000-00-0	NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 11.500% 12/31/24		02/09/2021	Redemption 100.0000		8,378,422	8,378,422	7,959,501	8,029,189		349,234		349,234		8,378,422				102,838	12/31/2024	4.B Z
000000-00-0	NF FUNDING I LLC CLASS A 3/19 2.865% 03/29/26		03/15/2021	Redemption 100.0000		1,455,143	1,455,143	1,455,143	1,455,143						1,455,143				15,311	03/29/2026	1.F Z
000000-00-0	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.758% 09/16/26		03/15/2021	Redemption 100.0000		91,869	91,869	91,869	59,082						91,869				730	09/16/2026	1.D Z

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										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/(Decrease)	Current Year's (Amortization)/Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 2.015% 03/20/29		03/10/2021	Redemption 100.0000		84,697	84,697	84,697	84,697						84,697				501	03/20/2029	2.B Z
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 1.459% 03/20/29		03/10/2021	Redemption 100.0000		1,863,329	1,863,329	1,863,329	1,863,329						1,863,329				9,291	03/20/2029	1.F Z
04649V-AV-2	ASURION LLC ASURION TL B6 1L ASSIGN 2.945% 11/03/23		01/08/2021	DIRECT		2,616,863	2,621,773	2,621,773	2,621,773						2,621,773		(4,910)	(4,910)	7,101	11/03/2023	4.A FE
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.759% 08/22/22		03/17/2021	Redemption 100.0000		7,094,493	7,094,493	7,094,493	5,155,004						7,094,493				20,807	08/22/2022	2.B Z
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 5.691% 11/13/21		03/31/2021	Redemption 100.0000		5,268	5,268	5,170	5,247		21		21		5,268				86	11/13/2021	5.A FE
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		01/30/2021	Paydown		80,000	80,000	80,000	80,000						80,000				1,290	07/30/2049	2.B FE
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		01/30/2021	Paydown		40,000	40,000	40,000	40,000						40,000				448	07/30/2049	2.B FE
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2 3.882% 10/25/49		01/25/2021	Paydown		65,000	65,000	65,000	65,000						65,000				631	10/25/2049	2.C FE
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.359% 10/18/21		03/19/2021	Redemption 100.0000		19,145,614	19,145,614	19,145,614	19,145,614						19,145,614				113,438	10/18/2021	1.F Z
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.258% 10/18/21		03/20/2021	Redemption 100.0000		4,442,422	4,442,422	4,442,422	4,442,422						4,442,422				31,220	10/18/2021	2.B Z
BANODS-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		01/20/2021	Redemption 100.0000		59,871	59,871	59,871	59,871						59,871				770	07/15/2034	2.B Z
G1981*-AA-2	ABU DHABI NATIONAL OIL CO CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	03/31/2021	Redemption 100.0000		507,441	507,441	500,945	501,010		6,430		6,430		507,441				24,907	09/30/2045	1.D
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						37,296,250	37,301,160	36,875,645	34,287,888		355,685		355,685		37,301,160		(4,910)	(4,910)	358,068	XXX	XXX
8399997. Total - Bonds - Part 4						1,346,729,385	1,360,903,851	1,335,996,783	1,317,215,399	362,500	10,342,975	500,000	10,205,475		1,340,079,917		(7,270,914)	(7,270,914)	33,305,703	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,346,729,385	1,360,903,851	1,335,996,783	1,317,215,399	362,500	10,342,975	500,000	10,205,475		1,340,079,917		(7,270,914)	(7,270,914)	33,305,703	XXX	XXX
610335-20-0	MS ULTRA SHORT INC PORTFOLIO		02/18/2021	CALL 25.00	100,000.000	2,500,000		2,475,000	2,475,000						2,475,000		25,000	25,000	43,125		2.A PL
G2950*-12-5	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1		02/01/2021	CAPITAL DISTRIBUTION		6,683,913		6,683,913	6,683,913						6,683,913						5.B Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						9,183,913	XXX	9,158,913	9,158,913						9,158,913		25,000	25,000	43,125	XXX	XXX
8999997. Total - Preferred Stocks - Part 4						9,183,913	XXX	9,158,913	9,158,913						9,158,913		25,000	25,000	43,125	XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						9,183,913	XXX	9,158,913	9,158,913						9,158,913		25,000	25,000	43,125	XXX	XXX
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		03/31/2021	BASIS ADJUSTMENT	5,000,000.000	(250,829)		(250,829)	(250,829)						(250,829)						
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						(250,829)	XXX	(250,829)	(250,829)						(250,829)					XXX	XXX
9799997. Total - Common Stocks - Part 4						(250,829)	XXX	(250,829)	(250,829)						(250,829)					XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						(250,829)	XXX	(250,829)	(250,829)						(250,829)					XXX	XXX
9899999. Total - Preferred and Common Stocks						8,933,084	XXX	8,908,084	8,908,084						8,908,084		25,000	25,000	43,125	XXX	XXX
9999999 - Totals						1,355,662,469	XXX	1,344,904,867	1,326,123,483	362,500	10,342,975	500,000	10,205,475		1,348,988,001		(7,245,914)	(7,245,914)	33,348,828	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0079999999. Subtotal - Purchased Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0149999999. Subtotal - Purchased Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/03/2020	04/01/2021	29,246	72,782,044	2488.65	3,369,523			140,397		13,272,044			(842,381)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/01/2020	04/01/2021	282	5,915,475	20943.51	111,348			4,640		193,624			(27,837)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/03/2020	04/05/2021	20,327	50,586,911	2488.65	2,381,814			99,242		9,252,135			(595,453)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/06/2020	04/06/2021	2,945	7,844,715	2663.68	192,069			8,003		473,914			(48,017)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/08/2020	04/09/2021	97,204	9,526,000	98	119,000			4,958		298,609			(29,750)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/08/2020	04/09/2021	129,780	12,978,000	100	183,000			7,625					(45,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	44,251	123,453,078	2789.82	4,667,952			194,498		14,925,407			(1,166,988)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/09/2021	471	11,164,375	23719.37	208,310			8,680		365,772			(52,077)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/10/2021	2,820	7,866,037	2789.82	178,315			7,430		416,851			(44,579)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/10/2021	127	3,010,982	23719.37	51,517			2,147		85,752			(12,879)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/11/2021	3,669	10,234,867	2789.82	233,311			9,721		548,083			(58,328)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/11/2021	46	1,085,006	23719.37	20,410			850		34,605			(5,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/12/2021	18,041	50,332,225	2789.82	1,923,714			80,155		6,046,863			(480,929)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2020	04/12/2021	153	3,627,482	23719.37	72,301			3,013		125,057			(18,075)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/13/2020	04/13/2021	19,289	53,268,038	2761.63	1,689,336			70,389		4,899,037			(422,334)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/13/2020	04/13/2021	230	5,386,538	23390.77	106,302			4,429		185,414			(26,575)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2020	04/14/2021	9,972	28,379,938	2846.06	776,594			32,358		2,053,195			(194,148)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	14,872	41,394,714	2783.36	1,526,290			63,595		4,726,864			(381,573)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/15/2021	249	5,852,596	23504.35	126,911			5,288		220,436			(31,728)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/16/2021	80,622	7,901,000	98	91,000			3,792		247,655			(22,750)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/15/2020	04/16/2021	206,370	20,637,000	100	278,000			11,583					(69,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2020	04/20/2021	508	1,434,678	2823.16	20,372			849		32,277			(5,093)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/22/2020	04/23/2021	93,714	9,184,000	98	113,000			4,708		288,679			(28,250)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/22/2020	04/23/2021	144,830	14,483,000	100	210,000			8,750		1			(52,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/24/2020	04/23/2021	29,310	83,143,530	2836.74	3,537,135			147,381		10,424,983			(884,284)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/24/2020	04/26/2021	14,568	41,324,974	2836.74	1,803,895			75,162		5,269,094			(450,974)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/27/2020	04/27/2021	646	1,859,272	2878.48	26,216			1,092		41,785			(6,554)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/27/2020	04/27/2021	246	5,937,091	24133.78	131,229			5,468		230,988			(32,807)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/28/2020	04/28/2021	14,053	40,240,164	2863.39	1,242,780			51,783		3,336,198			(310,695)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/29/2020	04/29/2021	14,287	41,996,772	2939.51	1,355,734			56,489		3,603,050			(338,933)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/01/2020	04/30/2021	27,057	76,590,619	2830.71	3,176,159			397,020		9,658,333			(794,040)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/01/2020	05/03/2021	14,785	41,853,234	2830.71	1,635,544			204,443		4,794,816			(408,886)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/06/2020	05/06/2021	13,959	39,760,781	2848.42	1,292,624			161,578		3,622,344			(323,156)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/06/2020	05/07/2021	154,850	15,485,000	100	217,000			27,125		246			(54,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2020	05/07/2021	263	756,420	2881.19	10,741			1,343		16,964			(2,685)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/07/2021	886	2,594,671	2929.8	36,844			4,606		58,088			(9,211)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/08/2021	3,655	10,708,743	2929.8	206,599			25,825		464,199			(51,650)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/09/2021	3,527	10,333,513	2929.8	248,029			31,004		566,962			(62,007)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/08/2020	05/10/2021	3,629	10,632,406	2929.8	210,976			26,372		450,164			(52,744)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/11/2020	05/11/2021	260	6,304,987	24221.99	124,457			15,557		210,797			(31,114)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/12/2020	05/12/2021	700	2,008,035	2870.12	28,715			3,589		45,000			(7,179)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2020	05/13/2021	280	6,514,111	23247.97	130,097			16,262		228,811			(32,524)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2020	05/14/2021	81,786	8,015,000	98	94,000			11,750		246,709			(23,500)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2020	05/14/2021	162,500	16,250,000	100	213,000			26,625		236			(53,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/18/2020	05/18/2021	4,573	13,509,263	2953.91	270,661			33,833		551,868			(67,665)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/19/2020	05/19/2021	12,719	37,176,069	2922.94	1,075,257			134,407		2,710,170			(268,814)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/20/2020	05/21/2021	80,806	7,919,000	98	80,000			10,000		222,210			(20,000)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/20/2020	05/21/2021	157,870	15,787,000	100	217,000			27,125		89			(54,250)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/21/2020	05/21/2021	3,460	10,200,627	2948.51	213,389			26,674		476,188			(53,347)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/22/2020	05/21/2021	1,252	3,701,061	2955.45	53,295			6,662		82,294			(13,324)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/22/2020	05/24/2021	896	2,646,663	2955.45	38,112			4,764		58,766			(9,528)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/26/2020	05/26/2021	585	1,751,487	2991.77	25,397			3,175		38,705			(6,349)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2020	05/27/2021	878	2,665,826	3036.13	38,654			4,832		58,535			(9,664)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2020	05/28/2021	69,888	6,849,000	98	68,000			8,500		191,471			(17,000)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2020	05/28/2021	151,090	15,109,000	100	199,000			24,875		123			(49,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2020	05/28/2021	10,353	31,367,031	3029.73	798,309			99,789		1,909,153			(199,577)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/29/2020	05/28/2021	1,372	4,177,157	3044.31	60,151			7,519		91,541			(15,038)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2020	06/02/2021	12,238	37,701,882	3080.82	1,011,475			210,724		2,229,273			(252,869)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/03/2020	06/03/2021	573	1,789,036	3122.87	25,941			5,404		38,410			(6,485)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/03/2020	06/04/2021	60,959	5,974,000	98	64,000			13,333		163,374			(16,000)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/03/2020	06/04/2021	145,050	14,505,000	100	195,000			40,625		521			(48,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/04/2021	922	2,943,218	3193.93	42,677			8,891		64,320			(10,669)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/05/2021	3,317	10,594,917	3193.93	203,708			42,439		433,211			(50,927)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/06/2021	2,644	8,444,890	3193.93	181,232			37,757		393,237			(45,308)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/05/2020	06/07/2021	2,761	8,817,950	3193.93	167,390			34,873		334,934			(41,848)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/08/2020	06/08/2021	2,840	9,178,631	3232.39	183,380			38,204		367,917			(45,845)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/09/2020	06/09/2021	15,718	50,410,227	3207.18	1,304,696			271,812		2,777,070			(326,174)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/10/2020	06/10/2021	15,270	48,714,881	3190.14	1,249,373			260,286		2,752,521			(312,343)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/10/2020	06/11/2021	90,939	8,912,000	98	91,000			18,958		232,663			(22,750)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/10/2020	06/11/2021	148,900	14,890,000	100	189,000			39,375		1,093			(47,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/12/2020	06/11/2021	25,372	77,162,673	3041.31	2,778,059			578,762		6,601,474			(694,515)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/12/2020	06/14/2021	12,181	37,045,843	3041.31	1,369,563			285,326		3,269,478			(342,391)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/15/2020	06/15/2021	11,242	34,474,148	3066.59	1,020,360			212,575		2,299,988			(255,090)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/16/2020	06/16/2021	11,363	35,507,032	3124.74	843,035			175,632		1,638,504			(210,759)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/17/2020	06/18/2021	89,224	8,744,000	98	88,000			18,333		230,946			(22,000)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/17/2020	06/18/2021	181,840	18,184,000	100	241,000			50,208		1,488			(60,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2020	06/23/2021	11,333	35,486,036	3131.29	837,382			174,455		1,607,711			(209,346)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2020	06/24/2021	13,202	40,269,431	3050.33	1,106,222			230,463		2,383,003			(276,555)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2020	06/24/2021	242	6,166,783	25445.94	130,182			27,121		233,344			(32,546)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/24/2020	06/25/2021	170,810	17,081,000	100	227,000			47,292		1,146			(56,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2021	517	1,612,023	3115.86	23,213			6,770		33,711			(5,803)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2021	241	6,193,710	25734.97	116,084			33,858		212,056			(29,021)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/02/2021	84,153	8,247,000	98	84,000			24,500		222,329			(21,000)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/02/2021	178,980	17,898,000	100	233,000			67,958		1,476			(58,250)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/02/2020	07/02/2021	2,994	9,370,482	3130.01	188,073			54,855		399,901			(47,018)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/02/2020	07/03/2021	2,236	6,997,941	3130.01	133,254			38,866		281,339			(33,314)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/02/2020	07/05/2021	1,427	4,466,288	3130.01	102,778			29,977		228,215			(25,694)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/07/2020	07/07/2021	12,479	39,251,034	3145.32	948,176			276,551		1,820,874			(237,044)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/08/2020	07/09/2021	67,490	6,614,000	98	69,000			20,125		181,019			(17,250)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/08/2020	07/09/2021	133,500	13,350,000	100	184,000			53,667		1,311			(46,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/09/2021	21,269	67,742,025	3185.04	1,913,239			558,028		4,116,531			(478,310)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/10/2021	2,794	8,899,602	3185.04	185,259			54,034		414,491			(46,315)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/11/2021	2,389	7,609,633	3185.04	144,990			42,289		307,358			(36,248)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/10/2020	07/12/2021	13,758	43,818,441	3185.04	1,210,982			353,203		2,514,680			(302,745)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2021	133	3,476,267	26085.8	69,276			20,206		117,919			(17,319)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/15/2020	07/16/2021	71,745	7,031,000	98	71,000			20,708		193,562			(17,750)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/15/2020	07/16/2021	194,370	19,437,000	100	244,000			71,167		1,903			(61,000)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/17/2020	07/17/2021	14,807	47,748,979	3224.73	550,364			160,523		2,632,857			(137,591)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/17/2020	07/18/2021	11,760	37,924,233	3224.73	439,271			128,121		1,692,003			(109,818)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/17/2020	07/19/2021	10,748	34,659,129	3224.73	423,792			123,606		1,659,955			(105,948)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2021	2,688	8,741,993	3251.84	170,671			49,779		345,020			(42,668)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2021	142	3,779,117	26680.87	77,147			22,501		134,022			(19,287)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/22/2020	07/22/2021	12,591	41,248,021	3276.02	981,259			286,200		1,795,084			(245,315)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/22/2020	07/23/2021	81,612	7,998,000	98	78,000			22,750		218,964			(19,500)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/22/2020	07/23/2021	187,270	18,727,000	100	229,000			66,792		1,733			(57,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/23/2020	07/23/2021	12,905	41,757,088	3235.66	1,004,670			293,029		1,990,586			(251,167)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/23/2021	219	5,810,132	26469.89	104,444			30,463		173,772			(26,111)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/24/2021	100	2,646,861	26469.89	52,470			15,304		96,596			(13,118)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2021	47	1,237,436	26469.89	20,569			5,999		36,187			(5,142)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2021	137	3,625,070	26469.89	65,880			19,215		109,946			(16,470)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/29/2020	07/30/2021	78,898	7,732,000	98	72,000			21,000		211,188			(18,000)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/29/2020	07/30/2021	185,810	18,581,000	100	235,000			68,542		2,146			(58,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/30/2020	07/30/2021	14,713	47,762,322	3246.22	1,251,055			364,891		2,521,394			(312,764)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	07/30/2021	214	5,660,495	26428.32	100,818			29,405		166,238			(25,205)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	07/31/2021	105	2,785,464	26428.32	49,422			14,415		91,119			(12,355)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	08/01/2021	40	1,066,087	26428.32	17,953			5,236		32,496			(4,488)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2021	117	3,088,627	26428.32	58,263			16,993		98,855			(14,566)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2021	212	5,678,908	26828.47	97,244			36,466		165,852			(24,311)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/05/2020	08/05/2021	8,072	26,862,777	3327.77	245,202			91,951		987,437			(61,301)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/05/2020	08/06/2021	74,449	7,296,000	98	69,000			25,875		204,772			(17,250)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/05/2020	08/06/2021	177,020	17,702,000	100	232,000			87,000		1,999			(58,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/06/2020	08/06/2021	7,688	25,749,222	3349.16	231,489			86,808		748,977			(57,872)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/07/2020	08/07/2021	7,596	25,457,777	3351.28	246,560			92,460		1,101,029			(61,640)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/07/2020	08/08/2021	6,517	21,839,748	3351.28	219,059			82,147		755,427			(54,765)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/07/2020	08/09/2021	8,025	26,894,355	3351.28	269,187			100,945		1,500,113			(67,297)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/10/2020	08/10/2021	3,223	10,829,550	3360.47	223,951			83,982		422,766			(55,988)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/13/2020	08/13/2021	2,499	8,431,312	3373.43	186,328			69,873		374,715			(46,582)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2021	713	2,416,502	3389.78	35,039			13,140		48,439			(8,760)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/19/2020	08/20/2021	73,704	7,223,000	98	68,000			25,500		191,413			(17,000)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/19/2020	08/20/2021	173,900	17,390,000	100	221,000			82,875		3,716			(55,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2020	08/20/2021	10,696	36,209,960	3385.51	849,812			318,680		1,478,471			(212,453)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2021	11,057	38,075,620	3443.62	864,212			324,080		1,353,047			(216,053)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2021	160	4,514,719	28248.44	84,886			31,832		136,267			(21,221)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/27/2021	897	3,145,283	3508.01	45,607			17,102		60,624			(11,402)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/28/2021	2,996	10,508,524	3508.01	208,310			78,116		356,698			(52,078)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/29/2021	2,394	8,398,611	3508.01	188,760			70,785		315,232			(47,190)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2021	3,373	11,832,098	3508.01	258,293			96,860		414,573			(64,573)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/02/2020	09/03/2021	83,827	8,215,000	98	77,000			35,292		218,189			(19,250)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/02/2020	09/03/2021	156,340	15,634,000	100	206,000			94,417		3,481			(51,500)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/09/2020	09/10/2021	89,357	8,757,000	98	82,000			37,583		229,919			(20,500)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/09/2020	09/10/2021	172,440	17,244,000	100	229,000			104,958		5,837			(57,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/16/2020	09/16/2021	12,260	41,505,356	3385.49	952,505			436,565		1,591,195			(238,126)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/16/2020	09/17/2021	81,561	7,993,000	98	75,000			34,375		208,318			(18,750)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/16/2020	09/17/2021	193,260	19,326,000	100	244,000			111,833		6,284			(61,000)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/18/2019	09/18/2021	65	196,389	3006.73	5,430			1,244		20,765			(679)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/22/2020	09/22/2021	10,511	34,849,589	3315.57	887,170			406,620		1,555,492			(221,793)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2021	207	5,545,726	26763.13	105,966			48,568		196,245			(26,492)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2020	09/24/2021	87,316	8,557,000	98	77,000			35,292		220,812			(19,250)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/28/2020	09/28/2021	14,713	49,311,089	3351.6	1,250,304			573,056		2,255,997			(312,576)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/05/2020	10/05/2021	12,290	41,891,704	3408.63	1,043,443			565,198		1,705,258			(260,861)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2021	12,691	43,394,724	3419.45	949,705			514,424		1,519,722			(237,426)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/07/2020	10/08/2021	84,684	8,299,000	98	77,000			41,708		204,704			(19,250)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/14/2020	10/15/2021	78,286	7,672,000	98	71,000			38,458		193,423			(17,750)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/14/2020	10/15/2021	172,130	17,213,000	100	219,000			118,625		10,513			(54,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/19/2020	10/19/2021	11,978	41,048,626	3426.92	1,039,205			562,903		1,694,209			(259,801)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2021	13,170	45,247,209	3435.56	937,896			508,027		1,452,246			(234,474)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/22/2021	75,888	7,437,000	98	70,000			37,917		180,049			(17,500)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/22/2021	193,500	19,350,000	100	244,000			132,167		18,551			(61,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/22/2020	10/22/2021	10,525	36,349,551	3453.49	814,224			441,038		1,306,816			(203,556)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/30/2020	10/29/2021	991	3,240,965	3269.96	45,698			24,753		64,019			(11,424)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/29/2020	10/29/2021	11,422	37,808,728	3310.11	917,251			496,844		1,650,946			(229,313)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/30/2020	11/01/2021	556	1,817,403	3269.96	25,625			13,880		35,845			(6,406)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/03/2020	11/03/2021	12,080	40,698,434	3369.16	934,497			584,061		1,563,041			(233,624)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2021	13,950	48,035,627	3443.44	1,030,035			643,772		1,739,343			(257,509)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2021	198	5,515,449	27847.66	112,253			70,158		192,555			(28,063)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/05/2021	79,867	7,827,000	98	68,000			42,500		189,031			(17,000)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/05/2021	185,740	18,574,000	100	223,000			139,375		17,207			(55,750)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/10/2020	11/10/2021	13,065	46,323,013	3545.53	1,065,266			665,791		1,577,278			(266,317)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	104,765	10,267,000	98	84,000			52,500		228,554			(21,000)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	222,040	22,204,000	100	262,000			163,750		34,202			(65,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	10,342	36,581,259	3537.01	836,267			522,667		1,266,680			(209,067)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/16/2020	11/16/2021	11,584	42,015,378	3626.91	1,042,393			651,496		1,484,218			(260,598)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/16/2020	11/16/2021	86	2,587,676	29950.44	46,989			29,368		67,676			(11,747)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/17/2020	11/17/2021	11,955	43,151,976	3609.53	1,003,710			627,319		1,434,047			(250,927)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/18/2020	11/19/2021	80,224	7,862,000	98	72,000			45,000		188,713			(18,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/20/2020	11/19/2021	23,155	82,376,042	3557.54	2,196,402			1,372,751		3,424,502			(549,100)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/20/2020	11/22/2021	9,428	33,540,212	3557.54	734,502			459,064		1,081,908			(183,626)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/24/2021	10,030	36,404,917	3629.65	719,957			449,973		980,396			(179,989)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/24/2020	11/24/2021	10,625	38,627,178	3635.41	914,324			571,452		1,272,826			(228,581)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/25/2021	2,643	9,594,358	3629.65	179,431			112,144		301,292			(44,858)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	88,214	8,645,000	98	82,000			51,250		210,890			(20,500)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	212,630	21,263,000	100	250,000			156,250		27,903			(62,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/26/2021	5,465	19,834,486	3629.65	359,037			224,398		503,509			(89,759)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/30/2020	11/30/2021	17,332	62,770,292	3621.63	1,554,904			971,815		2,270,006			(388,726)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/02/2020	12/03/2021	73,408	7,194,000	98	70,000			49,583		163,177			(17,500)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/02/2020	12/03/2021	187,690	18,769,000	100	223,000			157,958		34,868			(55,750)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/03/2021	19,708	72,900,685	3699.12	1,775,071			1,257,342		2,375,014			(443,768)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/04/2021	2,920	10,802,413	3699.12	178,617			126,520		265,148			(44,654)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/05/2021	2,084	7,709,684	3699.12	124,380			88,103		185,385			(31,095)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/04/2020	12/06/2021	14,376	53,179,844	3699.12	1,368,665			969,471		1,873,757			(342,166)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/09/2020	12/10/2021	87,286	8,554,000	98	81,000			57,375		194,431			(20,250)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/09/2020	12/10/2021	228,530	22,853,000	100	276,000			195,500		44,808			(69,000)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2020	12/10/2021	125	3,735,104	29999.26	61,125			43,297		82,036			(15,281)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/14/2020	12/14/2021	12,068	44,018,529	3647.49	1,170,662			829,219		1,610,446			(292,665)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	210	6,327,954	30199.31	109,554			77,601		142,612			(27,388)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/16/2020	12/17/2021	102,663	10,061,000	98	92,000			65,167		233,733			(23,000)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/16/2020	12/17/2021	200,460	20,046,000	100	232,000			164,333		35,209			(58,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/18/2020	12/17/2021	21,596	80,108,322	3709.41	2,180,934			1,544,828		2,842,818			(545,233)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/17/2020	12/17/2021	11,004	40,964,009	3722.48	991,305			702,175		1,258,713			(247,826)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/18/2020	12/20/2021	12,974	48,124,777	3709.41	1,171,785			830,014		1,504,817			(292,946)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/23/2020	12/23/2021	84,071	8,239,000	98	79,000			55,958		183,844			(19,750)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/23/2020	12/23/2021	211,350	21,135,000	100	246,000			174,250		43,217			(61,500)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/29/2020	12/29/2021	10,941	40,778,025	3727.04	979,583			693,871		1,205,641			(244,896)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/06/2021	01/07/2022	55,214	5,411,000	98		55,000		43,542		111,151			(11,458)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/08/2021	01/07/2022	15,009	57,406,498	3824.68		1,597,075		1,264,351		1,756,281			(332,724)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/07/2021	01/07/2022	118	3,673,160	31041.13		64,371		50,960		76,904			(13,411)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/08/2021	01/10/2022	9,037	34,564,151	3824.68		894,814		708,394		981,156			(186,420)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/11/2021	01/11/2022	11,115	42,233,506	3799.61		1,088,265		861,543		1,233,645			(226,722)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/13/2021	01/13/2022	9,974	37,999,648	3809.84		890,029		704,606		1,000,054			(185,423)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/15/2021	01/14/2022	24,451	92,136,966	3768.25		2,697,587		2,135,589		3,234,758			(561,997)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/14/2021	01/14/2022	10,242	38,872,773	3795.54		992,983		786,112		1,142,066			(206,871)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/15/2021	01/18/2022	10,821	40,778,005	3768.25		1,128,587		893,465		1,335,158			(235,122)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/20/2021	01/20/2022	7,631	29,395,085	3851.85		656,377		519,632		689,050			(136,745)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/20/2021	01/21/2022	61,582	6,035,000	98		61,000		48,292		121,306			(12,708)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/20/2021	01/21/2022	139,360	13,936,000	100		170,000		134,583		47,350			(35,417)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/27/2021	01/28/2022	68,337	6,697,000	98		67,000		53,042		140,604			(13,958)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/27/2021	01/28/2022	141,160	14,116,000	100		173,000		136,958		39,014			(36,042)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/29/2021	01/28/2022	19,472	72,322,496	3714.24		2,339,256		1,851,911		2,837,716			(487,345)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/28/2021	01/28/2022	8,165	30,922,276	3787.38		843,537		667,800		942,398			(175,737)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/29/2021	01/31/2022	8,303	30,837,482	3714.24		899,197		711,864		1,088,834			(187,333)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/01/2021	02/01/2022	10,438	39,391,820	3773.86		1,219,112		1,066,723		1,385,068			(152,389)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/03/2021	02/04/2022	60,898	5,968,000	98		62,000		54,250		115,538			(7,750)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/03/2021	02/04/2022	141,600	14,160,000	100		184,000		161,000		56,181			(23,000)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/04/2022	16,839	65,450,066	3886.83		1,976,305		1,729,267		1,946,025			(247,038)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/05/2022	2,141	8,321,300	3886.83		153,730		134,514		162,270			(19,216)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/06/2022	1,707	6,634,593	3886.83		110,443		96,638		118,761			(13,805)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/05/2021	02/07/2022	10,058	39,093,473	3886.83		1,024,144		896,126		1,025,528			(128,018)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2022	9,262	36,225,142	3911.23		900,173		787,651		876,879			(112,522)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2022	297	1,161,529	3909.88		16,726		14,635		15,699			(2,091)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/11/2022	17,958	70,661,483	3934.83		2,088,842		1,827,737		1,916,110			(261,105)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/11/2021	02/11/2022	123	3,871,232	31430.7		64,017		56,015		72,379			(8,002)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/12/2022	2,760	10,859,540	3934.83		209,653		183,446		199,983			(26,207)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/13/2022	1,670	6,570,644	3934.83		121,122		105,981		118,811			(15,140)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/14/2022	10,257	40,360,757	3934.83		987,149		863,755		919,172			(123,394)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/15/2022	8,163	32,118,557	3934.83		999,236		874,332		921,041			(124,905)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/17/2021	02/18/2022	57,796	5,664,000	98		61,000		53,375		95,534			(7,625)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/17/2021	02/18/2022	152,640	15,264,000	100		199,000		174,125		80,707			(24,875)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	920	3,593,877	3906.71		51,392		44,968		48,648			(6,424)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/18/2021	02/18/2022	93	2,919,956	31493.34		51,715		45,250		58,125			(6,464)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	206	6,479,308	31494.32		104,077		91,067		110,566			(13,010)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/19/2022	1,990	7,776,158	3906.71		144,587		126,513		149,473			(18,073)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/19/2022	44	1,375,801	31494.32		23,707		20,743		29,067			(2,963)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/20/2022	1,201	4,693,194	3906.71		101,295		88,633		103,535			(12,662)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/20/2022	28	894,662	31494.32		11,845		10,365		13,650			(1,481)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2022	1,466	5,726,246	3906.71		105,112		91,973		105,153			(13,139)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2022	39	1,227,168	31494.32		22,707		19,868		28,208			(2,838)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2022	543	2,131,439	3925.43		30,480		26,670		28,211			(3,810)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	02/25/2022	939	3,577,520	3811.15		51,159		44,764		55,489			(6,395)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	03/01/2022	423	1,610,644	3811.15		23,032		20,153		24,959			(2,879)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/01/2021	03/01/2022	13,669	53,334,437	3901.82		1,432,513		1,372,825		1,413,406			(59,688)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2022	574	2,222,256	3870.29		31,778		30,454		31,813			(1,324)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2022	8,136	31,530,558	3875.44		799,802		766,477		832,727			(33,325)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/10/2021	03/11/2022	66,694	6,536,000	98		74,000		70,917		83,562			(3,083)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/10/2021	03/11/2022	119,180	11,918,000	100		168,000		161,000		117,417			(7,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/11/2022	617	2,433,742	3943.34		34,559		33,119		31,704			(1,440)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/12/2022	2,504	9,873,259	3943.34		189,534		181,637		191,899			(7,897)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/13/2022	2,087	8,229,547	3943.34		149,782		143,541		151,383			(6,241)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/14/2022	2,467	9,728,987	3943.34		181,983		174,400		176,692			(7,583)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/15/2021	03/15/2022	129	4,238,927	32953.46		92,473		88,620		76,879			(3,853)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/17/2021	03/18/2022	67,469	6,612,000	98		75,000		71,875		67,267			(3,125)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/17/2021	03/18/2022	109,840	10,984,000	100		146,000		139,917		123,701			(6,083)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/18/2022	622	2,432,846	3913.1		34,546		33,107		32,412			(1,439)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/19/2022	2,195	8,590,775	3913.1		137,857		132,113		148,044			(5,744)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/20/2022	2,095	8,196,613	3913.1		158,373		151,774		172,785			(6,599)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/21/2022	2,643	10,342,074	3913.1		194,194		186,102		206,530			(8,091)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/23/2021	03/23/2022	10,148	39,684,370	3910.52		1,159,298		1,110,994		1,180,243			(48,304)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2022	379	1,475,740	3889.14		21,251		20,365		20,299			(885)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/24/2021	03/25/2022	125,940	12,594,000	100		182,000		174,417		150,794			(7,583)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2021	03/25/2022	295	1,154,633	3909.52		16,627		15,934		15,419			(693)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/25/2022	03/25/2022	20,481	81,402,357	3974.54		2,245,039		2,151,496		2,126,512			(93,543)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/26/2021	03/28/2022	10,986	43,665,599	3974.54		1,260,860		1,208,324		1,191,283			(52,536)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2022	324	1,283,636	3958.55		18,613		17,837		16,610			(776)				
S&P Digital		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2021	03/31/2022	10,749	42,704,958	3972.89		1,041,166		997,784		1,008,924			(43,382)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2021	04/01/2022	95,337	9,343,000	98		102,000		97,750		93,656			(4,250)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index	BAR G5GSEF7VJP5I70UK5573	03/31/2021	04/01/2022	123,620	12,362,000	100		175,000		167,708		155,189			(7,292)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/02/2020	04/01/2021	15,134	38,240,887	2526.9	1,810,235			75,426		6,909,143			(452,559)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/08/2020	04/08/2021	234	5,474,141	23433.57	110,220			4,593		196,150			(27,555)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/14/2020	04/14/2021	216	5,165,804	23949.76	101,788			4,241		196,535			(25,447)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/16/2020	04/16/2021	169	3,987,372	23537.68	76,955			3,206		134,030			(19,239)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/24/2020	04/23/2021	272	6,462,847	23775.27	118,203			4,925		199,992			(29,551)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/24/2020	04/24/2021	125	2,965,424	23775.27	45,716			1,905		76,781			(11,429)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/24/2020	04/25/2021	112	2,663,759	23775.27	56,996			2,375		100,877			(14,249)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	04/24/2020	04/26/2021	171	4,069,521	23775.27	78,133			3,256		134,112			(19,533)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/05/2020	05/05/2021	222	5,304,934	23883.09	114,152			14,269		202,516			(28,538)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2020	05/07/2021	303	7,384,192	24331.32	136,881			17,110		240,377			(34,220)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2020	05/08/2021	12,234	35,842,262	2929.8	330,625			41,328		1,542,520			(82,656)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2020	05/08/2021	128	3,116,959	24331.32	57,737			7,217		102,358			(14,434)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2020	05/09/2021	9,443	27,667,167	2929.8	259,994			32,499		2,032,893			(64,998)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2020	05/09/2021	85	2,062,053	24331.32	35,753			4,469		62,917			(8,938)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2020	05/10/2021	9,341	27,366,106	2929.8	256,925			32,116		2,047,642			(64,231)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/08/2020	05/10/2021	104	2,537,256	24331.32	46,000			5,750		79,690			(11,500)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/12/2020	05/12/2021	11,235	32,245,503	2870.12	309,731			38,716		2,389,353			(77,433)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/13/2020	05/13/2021	13,786	38,876,988	2820	1,239,273			154,909		3,461,731			(309,818)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2020	05/14/2021	250	5,922,274	23685.42	108,177			13,522		183,198			(27,044)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2020	05/15/2021	380	1,087,953	2863.7	31,007			3,876		225,310			(7,752)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2020	05/15/2021	83	1,966,481	23685.42	38,517			4,815		67,799			(9,629)				
Dow Index Option MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2020	05/16/2021	142	3,352,982	23685.42	61,912			7,739		107,615			(15,478)				
Dow Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/15/2020	05/17/2021	167	3,955,432	23685.42	71,004			8,876		120,715			(17,751)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/18/2020	05/18/2021	11,384	33,626,419	2953.91	1,138,632			142,329		3,141,556			(284,658)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/20/2020	05/20/2021	10,026	29,791,908	2971.61	289,495			36,187		2,243,357			(72,374)				
S&P 500 Index Option PTPT		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/21/2020	05/21/2021	12,839	37,855,962	2948.51	1,424,496			178,062		4,138,396			(356,124)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	BOA B4TYDEB6GKMZ0031MB27	05/27/2020	05/27/2021	421	1,278,094	3036.13	31,058			3,882		116,514			(7,764)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2020	05/28/2021	33,083	100,715,529	3044.31	4,075,517			509,440		11,387,796			(1,018,879)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2020	05/28/2021	318	8,069,391	25383.11	135,726			16,966		218,244			(33,932)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2020	05/29/2021	62	1,573,074	25383.11	29,267			3,658		51,356			(7,317)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2020	05/30/2021	135	3,436,607	25383.11	56,042			7,005		96,149			(14,010)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/29/2020	05/31/2021	20	506,738	25383.11	6,922			865		11,400			(1,731)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/04/2020	06/04/2021	12,984	40,409,592	3112.35	1,243,197			258,999		3,102,701			(310,799)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/08/2020	06/08/2021	10,220	33,036,530	3232.39	359,836			74,966		1,144,758			(89,959)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/10/2020	06/10/2021	9,939	31,705,767	3190.14	299,381			62,371		1,778,737			(74,845)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/16/2020	06/16/2021	11,627	36,329,926	3124.74	335,393			69,873		2,912,556			(83,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/19/2020	06/18/2021	24,492	75,869,906	3097.74	2,150,754			448,074		4,723,692			(537,689)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/19/2020	06/21/2021	13,027	40,353,838	3097.74	1,251,865			260,805		2,774,493			(312,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2020	06/23/2021	818	1,365,464	1670.248	25,006			5,210		62,979			(6,252)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/25/2020	06/25/2021	3,444	5,737,630	1666.176	113,907			23,731		305,224			(28,477)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/01/2020	07/01/2021	9,504	29,613,961	3115.86	269,952			78,736		317,664			(67,488)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/08/2020	07/08/2021	806	189,545	235.24	4,378			1,277		19			(1,095)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/08/2020	07/08/2021	7,336	23,253,627	3169.94	209,119			60,993		955,091			(52,280)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/10/2020	07/10/2021	10,600	33,760,714	3185.04	325,719			95,001		1,916,265			(81,430)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/10/2020	07/11/2021	6,901	21,979,714	3185.04	210,111			61,282		1,474,244			(52,528)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/10/2020	07/12/2021	8,721	27,777,240	3185.04	268,146			78,209		1,240,218			(67,037)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/14/2020	07/14/2021	512	1,637,489	3197.52	41,265			12,036		197,207			(10,316)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/15/2020	07/15/2021	1,856	437,448	235.71	10,105			2,947		45			(2,526)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/16/2020	07/16/2021	9,067	29,155,183	3215.57	246,612			71,929		1,814,476			(61,653)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/17/2020	07/17/2021	326	1,051,394	3224.73	28,808			8,402		129,868			(7,202)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	1,057	1,776,311	1680.67	40,145			11,709		99,417			(10,036)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/21/2020	07/21/2021	9,629	31,363,717	3257.3	323,636			94,394		1,195,531			(80,909)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/22/2020	07/22/2021	2,281	540,076	236.75	12,481			3,640		44			(3,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/28/2020	07/28/2021	713	1,199,879	1681.718	27,597			8,049		66,496			(6,899)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2020	07/29/2021	2,805	667,328	237.89	15,422			4,498		43			(3,855)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/29/2020	07/29/2021	426	1,389,469	3258.44	37,794			11,023		69,147			(9,448)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/31/2020	07/30/2021	5,491	9,231,574	1681.218	192,726			56,212		446,574			(48,182)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	07/31/2020	08/02/2021	1,899	3,192,998	1681.218	62,938			18,357		140,838			(15,735)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/03/2020	08/03/2021	8,120	26,751,186	3294.61	271,223			101,709		798,850			(67,806)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/04/2020	08/04/2021	2,576	616,520	239.37	14,248			5,343		25			(3,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/05/2020	08/05/2021	2,328	3,922,883	1684.826	83,462			31,298		187,288			(20,865)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/10/2020	08/10/2021	1,772	423,320	238.89	9,783			3,669		26			(2,446)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2020	08/12/2021	4,261	1,009,061	236.82	23,319			8,745		154			(5,830)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/12/2020	08/12/2021	9,902	33,470,927	3380.35	324,376			121,641		1,119,952			(81,094)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/13/2021	5,462	1,292,993	236.72	29,842			11,191		211			(7,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/13/2020	08/13/2021	2,865	4,847,079	1691.938	102,418			38,407		214,624			(25,605)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/13/2021	4,337	7,339,232	1692.215	148,355			55,633		301,820			(37,089)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/14/2021	344	1,161,095	3372.85	32,162			12,061		113,190			(8,041)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/16/2021	1,121	1,897,678	1692.215	44,216			16,581		94,040			(11,054)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/17/2020	08/17/2021	7,838	26,506,880	3381.99	265,987			99,745		1,252,627			(66,497)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2020	08/19/2021	1,963	465,716	237.3	10,763			4,036		71			(2,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2020	08/19/2021	1,704	2,880,078	1690.183	67,106			25,165		146,234			(16,776)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/21/2020	08/20/2021	2,156	511,643	237.35	11,809			4,428		79			(2,952)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/20/2020	08/20/2021	7,712	26,109,752	3385.51	240,471			90,177		892,769			(60,118)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/21/2020	08/21/2021	310	1,054,359	3397.16	30,049			11,268		78,966			(7,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/25/2020	08/25/2021	1,430	2,419,590	1692.044	57,344			21,504		120,548			(14,336)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2021	5,444	1,290,788	237.1	29,830			11,186		252			(7,458)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2021	7,136	24,825,186	3478.73	237,690			89,134		256,958			(59,423)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/28/2020	08/28/2021	205	717,576	3508.01	20,164			7,561		15,705			(5,041)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2020	08/31/2021	2,418	574,489	237.59	13,276			4,979		106			(3,319)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2021	2,108	501,420	237.87	11,588			5,311		85			(2,897)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2021	237	834,595	3526.65	20,865			9,563		11,338			(5,216)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/02/2020	09/02/2021	1,797	427,649	238.02	9,870			4,524		70			(2,468)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/03/2020	09/03/2021	2,619	4,435,099	1693.71	96,888			44,407		200,056			(24,222)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/04/2020	09/04/2021	8,347	28,606,548	3426.96	245,275			112,418		287,023			(61,319)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/04/2020	09/05/2021	5,889	20,182,097	3426.96	175,373			80,379		581,530			(43,843)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/04/2020	09/06/2021	6,365	21,812,119	3426.96	215,545			98,792		563,809			(53,886)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/04/2020	09/07/2021	5,753	19,713,757	3426.96	180,434			82,699		673,413			(45,108)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/09/2020	09/09/2021	5,974	1,416,106	237.05	32,726			15,000		380			(8,182)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/09/2020	09/09/2021	218	6,100,702	27940.47	111,861			51,270		195,658			(27,965)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/10/2020	09/10/2021	2,468	585,186	237.12	13,524			6,198		156			(3,381)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/10/2020	09/10/2021	325	1,086,268	3339.19	29,764			13,642		101,754			(7,441)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/14/2020	09/14/2021	2,089	496,316	237.61	11,470			5,257		122			(2,867)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/14/2020	09/14/2021	8,898	30,107,047	3383.54	280,997			128,790		1,414,825			(70,249)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/15/2020	09/15/2021	1,909	453,339	237.52	10,477			4,802		117			(2,619)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2020	09/16/2021	2,189	3,711,943	1695.908	72,829			33,380		139,409			(18,207)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2020	09/16/2021	5,236	15,138,294	2891.01	146,948			67,351		307,950			(36,737)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/18/2020	09/17/2021	2,985	707,763	237.07	16,335			7,487		220			(4,084)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/17/2020	09/17/2021	2,205	522,868	237.17	12,083			5,538		157			(3,021)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/17/2020	09/17/2021	8,585	28,820,354	3357.01	259,698			119,028		1,390,725			(64,924)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/21/2020	09/21/2021	289	949,227	3281.06	22,971			10,529		85,883			(5,743)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2020	09/22/2021	4,440	1,052,338	237.03	24,320			11,146		362			(6,080)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2020	09/23/2021	1,577	372,437	236.13	8,607			3,945		172			(2,152)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2020	09/24/2021	1,666	393,877	236.39	9,102			4,172		171			(2,276)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/25/2020	09/24/2021	2,678	633,837	236.67	14,629			6,705		252			(3,657)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/25/2020	09/24/2021	5,881	9,889,801	1681.762	207,790			95,237		478,454			(51,948)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/25/2020	09/25/2021	8,037	26,508,256	3298.46	213,335			97,779		1,044,913			(53,334)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/25/2020	09/26/2021	6,760	22,296,969	3298.46	178,617			81,866		758,568			(44,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/25/2020	09/27/2021	1,436	2,414,670	1681.762	56,503			25,897		135,934			(14,126)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/25/2020	09/27/2021	6,489	21,402,629	3298.46	172,880			79,237		1,012,842			(43,220)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2020	09/29/2021	6,548	1,554,716	237.42	35,929			16,468		533			(8,982)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2020	09/30/2021	3,377	800,322	236.96	18,495			8,477		321			(4,624)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2020	09/30/2021	2,221	3,746,804	1687.208	84,744			38,841		184,970			(21,186)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2020	09/30/2021	263	883,154	3363	22,520			10,322		40,300			(5,630)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/02/2020	10/01/2021	5,228	1,238,012	236.79	28,573			15,477		532			(7,143)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/05/2020	10/05/2021	7,308	24,909,540	3408.63	213,888			115,856		774,324			(53,472)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/06/2020	10/06/2021	4,415	1,042,212	236.04	24,086			13,046		601			(6,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/06/2020	10/06/2021	8,411	28,269,331	3360.95	238,044			128,941		908,518			(59,511)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2020	10/08/2021	5,180	1,222,553	236.02	28,241			15,297		730			(7,060)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2020	10/08/2021	8,562	29,512,693	3446.83	243,983			132,157		703,700			(60,996)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/12/2020	10/12/2021	1,723	407,712	236.63	9,418			5,101		216			(2,355)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/12/2020	10/12/2021	5,741	16,715,013	2911.76	184,710			100,051		324,568			(46,178)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2021	1,892	448,312	236.95	10,356			5,610		220			(2,589)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2021	1,962	3,341,977	1703.649	70,431			38,150		125,005			(17,608)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2021	333	1,171,190	3511.93	32,910			17,826		78,447			(8,228)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/14/2020	10/14/2021	6,968	1,651,319	236.97	38,145			20,662		817			(9,536)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2020	10/15/2021	1,582	374,437	236.73	8,649			4,685		201			(2,162)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/16/2020	10/16/2021	408	1,420,016	3483.81	40,044			21,691		97,052			(10,011)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/19/2020	10/19/2021	3,755	886,341	236.04	20,474			11,090		608			(5,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/19/2020	10/19/2021	1,012	1,718,871	1698.361	41,425			22,438		81,692			(10,356)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/19/2020	10/19/2021	5,906	17,106,302	2896.34	189,425			102,605		388,021			(47,356)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2020	10/20/2021	3,509	826,724	235.59	19,097			10,344		649			(4,774)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2020	10/20/2021	206	708,111	3443.12	18,836			10,203		50,049			(4,709)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/21/2020	10/21/2021	3,060	720,193	235.39	16,636			9,011		604			(4,159)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/23/2020	10/22/2021	3,463	813,140	234.79	18,759			10,161		807			(4,690)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/22/2020	10/22/2021	7,206	24,887,204	3453.49	206,244			111,715		947,824			(51,561)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/23/2020	10/23/2021	279	965,639	3465.39	20,761			11,246		56,465			(5,190)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2020	10/27/2021	2,595	611,428	235.65	14,124			7,650		513			(3,531)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2021	1,911	448,471	234.67	10,360			5,611		490			(2,590)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2021	2,026	3,393,162	1674.884	77,032			41,726		184,734			(19,258)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2021	259	845,666	3271.03	21,818			11,818		49,255			(5,455)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/29/2020	10/29/2021	3,688	861,640	233.65	19,913			10,786		1,224			(4,978)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/30/2020	10/30/2021	8,425	27,548,770	3269.96	220,363			119,363		814,070			(55,091)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/30/2020	10/31/2021	5,995	19,601,955	3269.96	149,388			80,918		470,630			(37,347)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/30/2020	11/01/2021	7,261	23,744,310	3269.96	185,802			100,643		776,861			(46,451)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/02/2020	11/02/2021	1,711	399,947	233.79	9,243			5,777		571			(2,311)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2020	11/03/2021	4,900	1,145,295	233.71	26,456			16,535		1,681			(6,614)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2021	6,538	18,905,162	2891.65	207,340			129,588		437,138			(51,835)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2021	7,439	25,064,727	3369.16	239,656			149,785		809,496			(59,914)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2021	2,423	571,435	235.88	13,206			8,254		494			(3,301)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2021	8,295	28,562,158	3443.44	257,362			160,851		395,255			(64,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/05/2021	5,352	9,096,532	1699.681	210,940			131,837		387,829			(52,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/08/2021	1,926	3,273,930	1699.681	68,160			42,600		119,761			(17,040)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/09/2020	11/09/2021	2,306	535,990	232.41	12,381			7,738		1,121			(3,095)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	11/10/2021	1,643	381,884	232.44	8,822			5,513		799			(2,205)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2020	11/11/2021	2,092	486,993	232.75	11,250			7,031		958			(2,812)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/12/2021	2,762	645,799	233.8	14,899			9,312		1,006			(3,725)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/13/2021	7,713	27,650,555	3585.15	262,420			164,013		761,379			(65,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/14/2021	6,063	21,735,181	3585.15	198,661			124,163		601,743			(49,665)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/15/2021	6,116	21,926,462	3585.15	209,544			130,965		673,676			(52,386)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/16/2020	11/16/2021	1,926	450,149	233.73	10,398			6,499		738			(2,600)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/18/2020	11/18/2021	3,662	855,477	233.62	19,762			12,351		1,462			(4,940)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2020	11/19/2021	3,878	907,189	233.91	20,956			13,098		1,463			(5,239)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/20/2020	11/19/2021	9,934	29,118,043	2931.09	344,481			215,300		520,143			(86,120)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/20/2020	11/22/2021	3,304	9,684,613	2931.09	116,945			73,090		177,417			(29,236)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2020	11/23/2021	2,129	497,412	233.59	11,490			7,181		892			(2,873)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/24/2021	1,682	392,440	233.31	9,065			5,666		755			(2,266)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/24/2021	1,895	442,099	233.33	10,199			6,375		846			(2,550)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/24/2021	342	1,244,121	3635.41	32,596			20,372		47,941			(8,149)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/25/2021	7,384	26,800,563	3629.65	243,179			151,987		629,920			(60,795)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/26/2021	3,445	12,502,646	3629.65	98,494			61,559		218,318			(24,624)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/30/2020	11/30/2021	2,683	627,277	233.79	14,490			9,056		1,136			(3,623)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2021	3,758	874,147	232.59	20,193			14,303		2,068			(5,048)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2021	7,835	28,694,493	3662.45	272,493			193,016		770,352			(68,123)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2020	12/02/2021	3,157	734,071	232.51	16,957			12,011		1,779			(4,239)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2020	12/03/2021	2,015	469,551	233.03	10,847			7,683		1,026			(2,712)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2020	12/03/2021	382	1,401,480	3666.72	38,401			27,200		54,243			(9,600)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/03/2020	12/03/2021	173	5,174,352	29969.52	85,570			60,612		115,339			(21,392)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2020	12/07/2021	2,653	619,019	233.36	14,299			10,129		1,297			(3,575)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/07/2020	12/07/2021	280	1,034,583	3691.96	30,210			21,399		39,466			(7,552)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2021	2,157	504,153	233.73	11,646			8,249		983			(2,911)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2021	5,808	17,115,703	2946.71	185,435			131,350		247,837			(46,359)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2021	3,183	741,929	233.09	17,139			12,140		1,670			(4,285)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/09/2020	12/09/2021	123	450,817	3672.82	12,262			8,686		15,206			(3,066)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/10/2020	12/10/2021	1,643	383,844	233.59	8,867			6,281		783			(2,217)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/11/2020	12/10/2021	9,499	27,955,394	2942.89	326,465			231,246		453,751			(81,616)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/10/2020	12/10/2021	7,995	29,324,883	3668.1	254,740			180,441		596,247			(63,685)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/11/2020	12/13/2021	4,569	13,446,824	2942.89	169,686			120,194		238,192			(42,422)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021	1,613	377,493	233.96	8,720			6,177		732			(2,180)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2020	12/15/2021	1,705	398,639	233.76	9,209			6,523		812			(2,302)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/17/2020	12/17/2021	3,601	842,868	234.09	19,470			13,791		1,625			(4,868)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/21/2020	12/21/2021	3,290	768,727	233.64	17,758			12,578		1,674			(4,439)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/21/2020	12/21/2021	3,733	10,975,479	2940.13	127,709			90,460		185,324			(31,927)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2021	3,289	769,564	234.01	17,777			12,592		1,563			(4,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2021	529	909,842	1720.345	23,110			16,370		34,960			(5,777)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2021	10,868	40,072,114	3687.26	383,471			271,625		982,544			(95,868)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/23/2020	12/23/2021	10,322	38,087,594	3690.01	384,810			272,574		907,011			(96,203)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/29/2020	12/29/2021	4,382	1,025,445	234.01	23,688			16,779		2,184			(5,922)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2020	12/31/2021	2,351	551,693	234.62	12,744			9,027		1,050			(3,186)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/04/2021	01/04/2022	2,088	490,097	234.68		11,321		8,963		947			(2,359)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/04/2021	01/04/2022	286	1,057,465	3700.65		33,204		26,287		30,296			(6,918)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2021	01/05/2022	2,635	617,024	234.13		14,253		11,284		1,343			(2,969)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2021	01/05/2022	8,034	29,943,346	3726.86		290,891		230,289		423,976			(60,602)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2022	2,034	473,191	232.62		10,931		8,653		1,396			(2,277)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/08/2021	01/07/2022	1,498	346,438	231.21		7,992		6,327		1,339			(1,665)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/07/2021	01/07/2022	7,375	28,051,281	3803.79		261,406		206,946		382,036			(54,460)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2022	1,714	395,240	230.63		9,130		7,228		1,731			(1,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2022	1,305	2,267,072	1737.22		56,904		45,049		72,242			(11,855)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2022	2,109	485,983	230.44		11,226		8,887		2,211			(2,339)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2022	1,320	305,339	231.38		7,053		5,584		1,179			(1,469)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2022	7,123	27,138,529	3809.84		271,265		214,752		437,197			(56,514)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,789	412,967	230.8		9,540		7,552		1,779			(1,987)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2021	01/14/2022	1,651	382,146	231.46		8,816		6,979		1,461			(1,837)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2022	1,939	449,457	231.74		10,382		8,219		1,674			(2,163)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2022	6,227	1,444,760	232.03		33,374		26,421		5,130			(6,953)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2022	8,710	33,549,670	3851.85		299,401		237,026		525,858			(62,375)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2021	01/21/2022	2,197	509,111	231.77		11,760		9,310		1,905			(2,450)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/22/2021	01/21/2022	1,321	306,484	232.05		7,071		5,598		1,090			(1,473)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2022	1,571	366,131	232.99		8,458		6,696		1,118			(1,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2022	1,698	2,945,141	1734.53		69,957		55,382		90,450			(14,574)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2022	3,257	758,996	233.02		17,533		13,880		2,316			(3,653)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/27/2021	01/27/2022	2,099	489,163	233.01		11,300		8,946		1,504			(2,354)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/28/2021	01/28/2022	2,871	667,018	232.31		15,408		12,198		2,343			(3,210)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/29/2021	01/28/2022	280	1,038,295	3714.24		29,702		23,514		30,319			(6,188)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/02/2021	02/02/2022	4,867	1,126,996	231.54		26,034		22,779		4,649			(3,254)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/03/2021	02/03/2022	1,801	416,150	231.12		9,613		8,411		1,855			(1,202)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/03/2021	02/03/2022	15,197	58,206,264	3830.17		1,008,481		882,421		1,169,337			(126,060)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2021	02/04/2022	2,059	475,746	231.05		10,975		9,604		2,155			(1,372)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/04/2021	02/04/2022	2,583	596,888	231.09		13,788		12,065		2,686			(1,724)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/09/2021	02/09/2022	3,724	861,371	231.3		19,898		17,410		3,820			(2,487)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2022	1,511	350,237	231.78		8,090		7,079		1,436			(1,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2022	1,757	3,058,190	1740.633		68,062		59,554		82,941			(8,508)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/11/2022	3,844	6,685,287	1739.153		160,366		140,320		202,163			(20,046)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/11/2022	8,750	34,269,137	3916.38		292,504		255,941		451,108			(36,563)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/12/2021	02/11/2022	417	1,640,620	3934.83		51,467		45,034		26,838			(6,433)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2021	02/16/2022	4,339	992,750	228.82		22,933		20,066		6,784			(2,867)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2022	1,659	2,885,925	1739.192		68,603		60,028		86,739			(8,575)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2022	4,028	11,962,983	2969.74		119,320		104,405		149,261			(14,915)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2022	7,273	28,590,809	3931.33		259,425		226,996		394,129			(32,428)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/22/2021	02/22/2022	3,052	9,073,583	2973.38		107,002		93,627		131,192			(13,375)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/23/2021	02/23/2022	4,699	1,070,303	227.77		24,724		21,633		8,777			(3,090)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/23/2021	02/23/2022	6,972	27,060,817	3881.37		250,648		219,317		393,056			(31,331)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/24/2021	02/24/2022	2,614	593,647	227.1		13,713		11,999		5,388			(1,714)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/26/2021	02/25/2022	1,699	379,286	223.3		8,750		7,656		5,794			(1,094)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/01/2021	03/01/2022	7,726	30,146,809	3901.82		274,491		263,054		408,737			(11,437)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/02/2021	03/02/2022	4,370	981,946	224.68		22,683		21,738		12,661			(945)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/03/2021	03/03/2022	2,217	496,122	223.76		11,460		10,983		7,228			(478)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/03/2021	03/03/2022	208	794,029	3819.72		21,836		20,926		14,552			(910)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/04/2022	6,636	11,604,043	1748.625		263,786		252,795		298,617			(10,991)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/05/2022	6,521	25,053,521	3841.94		227,498		218,019		343,521			(9,479)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/06/2022	6,768	26,000,577	3841.94		229,802		220,227		354,762			(9,575)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/07/2022	1,043	1,823,946	1748.625		42,501		40,730		46,450			(1,771)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/07/2022	6,671	25,631,299	3841.94		225,777		216,370		330,954			(9,407)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/08/2021	03/08/2022	3,086	685,816	222.21		15,842		15,182		12,223			(660)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2021	03/09/2022	1,635	364,521	222.91		8,420		8,070		5,975			(351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2020	03/09/2022	323	536,952	1662.32	17,719			8,491		37,618			(2,215)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/10/2021	03/10/2022	9,143	35,645,487	3898.81		341,711		327,473		439,678			(14,238)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/12/2021	03/11/2022	2,992	665,192	222.33		15,346		14,707		11,742			(639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/11/2021	03/11/2022	3,014	5,307,649	1760.886		121,766		116,693		118,639			(5,074)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/15/2021	03/15/2022	6,716	26,653,611	3968.94		243,111		232,981		284,363			(10,130)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2021	03/16/2022	3,315	738,371	222.73		17,056		16,346		12,520			(711)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2021	03/16/2022	3,828	11,537,989	3014.29		136,169		130,496		116,821			(5,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/17/2020	03/17/2022	1,081	1,781,143	1647.119	58,600			28,079		140,915			(7,325)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/17/2021	03/17/2022	429	1,703,298	3974.12		44,925		43,053		20,017			(1,872)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2021	03/18/2022	2,767	613,073	221.53		14,144		13,554		12,024			(589)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/18/2021	03/18/2022	2,958	655,341	221.57		15,138		14,508		12,793			(631)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2021	03/19/2022	7,458	29,182,764	3913.1		280,856		269,154		348,136			(11,702)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2021	03/20/2022	8,653	33,858,360	3913.1		336,695		322,666		420,464			(14,029)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2021	03/21/2022	7,598	29,733,399	3913.1		285,626		273,725		339,478			(11,901)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/23/2021	03/23/2022	4,018	894,889	222.71		20,672		19,811		15,387			(861)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/24/2021	03/24/2022	4,131	920,769	222.91		21,270		20,384		15,481			(886)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/24/2021	03/24/2022	528	2,053,064	3889.14		60,060		57,558		34,931			(2,503)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/26/2021	03/25/2022	2,465	549,270	222.82		12,672		12,144		9,351			(528)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/25/2022	3,860	861,150	223.1		19,893		19,064		14,173			(829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/25/2022	4,218	7,455,916	1767.614		176,505		169,151		160,826			(7,354)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/25/2022	7,870	30,766,280	3909.52		294,060		281,808		355,881			(12,253)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/26/2021	03/26/2022	349	1,388,710	3974.54		40,250		38,573		17,891			(1,677)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2022	7,041	1,561,972	221.84		36,082		34,578		30,072			(1,503)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2022	3,877	6,887,633	1776.576		158,381		151,782		127,829			(6,599)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/31/2021	03/31/2022	1,214	268,735	221.37		6,208		5,949		5,467			(259)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	06/23/2020	06/23/2022	294	491,581	1670.248	15,731			9,504		33,109			(1,966)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/25/2020	06/24/2022	695	1,157,983	1666.176	37,055			22,388		80,572			(4,632)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2022	1,052	247,520	235.24	8,044			5,195		1,031			(1,006)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2020	07/15/2022	2,590	610,533	235.71	19,842			12,815		2,430			(2,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2022	365	613,273	1680.67	19,563			12,635		38,252			(2,445)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2020	07/22/2022	2,032	481,164	236.75	15,643			10,103		1,683			(1,955)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2020	07/28/2022	419	704,060	1681.718	22,741			14,687		43,629			(2,843)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2020	07/29/2022	1,081	257,080	237.89	8,358			5,398		778			(1,045)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	07/29/2022	956	228,000	238.51	4,317			3,392		628			(617)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/31/2020	07/29/2022	807	1,356,914	1681.218	44,100			28,481		84,456			(5,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/31/2020	08/01/2022	296	497,115	1681.218	16,305			10,531		30,968			(2,038)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2020	08/04/2022	5,765	1,380,075	239.37	44,866			30,846		3,412			(5,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2020	08/05/2022	741	1,248,252	1684.826	40,693			27,976		75,582			(5,087)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2020	08/10/2022	4,497	1,074,172	238.89	34,911			24,001		2,923			(4,364)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	4,530	1,072,367	236.72	34,798			23,924		4,042			(4,350)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	08/12/2022	2,111	500,000	236.82	10,974			8,622		1,858			(1,568)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2020	08/12/2022	572	968,621	1691.938	31,480			21,643		55,393			(3,935)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	922	1,559,665	1692.215	51,469			35,385		88,984			(6,434)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/16/2022	252	426,299	1692.215	14,068			9,672		24,356			(1,758)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2020	08/19/2022	2,861	678,865	237.3	22,063			15,168		2,409			(2,758)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1,990	472,402	237.35	15,329			10,539		1,664			(1,916)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2020	08/19/2022	768	1,298,838	1690.183	42,732			29,378		75,561			(5,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/25/2020	08/25/2022	245	414,395	1692.044	14,048			9,658		23,783			(1,756)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/27/2020	08/26/2022	2,267	535,710	236.3	17,400			11,962		2,239			(2,175)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/26/2020	08/26/2022	4,912	1,164,551	237.1	37,836			26,012		4,350			(4,730)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/01/2020	09/01/2022	2,946	700,746	237.87	22,767			16,601		2,392			(2,846)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/04/2020	09/02/2022	3,530	834,535	236.4	27,081			19,746		3,514			(3,385)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Destinations PTPT S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/02/2020	09/02/2022	2,063	490,989	238.02	15,942			11,625		1,646			(1,993)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/03/2020	09/02/2022	326	551,988	1693.71	18,105			13,202		31,327			(2,263)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	09/09/2022	4,394	1,041,493	237.05	29,351			22,041		4,093			(3,778)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/11/2020	09/09/2022	16,075	3,815,591	237.36	123,816			90,282		14,360			(15,477)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/15/2020	09/15/2022	2,762	655,941	237.52	21,312			15,540		2,459			(2,664)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/18/2020	09/16/2022	3,221	763,562	237.07	24,778			18,067		3,056			(3,097)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2020	09/16/2022	2,812	667,647	237.41	21,692			15,817		2,550			(2,711)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2020	09/16/2022	224	379,989	1695.908	12,578			9,171		21,276			(1,572)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2020	09/22/2022	15,508	3,675,881	237.03	119,429			87,084		15,061			(14,929)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2020	09/23/2022	1,455	343,607	236.13	11,164			8,140		1,595			(1,395)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2020	09/23/2022	2,848	673,318	236.39	21,863			15,942		3,018			(2,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/25/2020	09/23/2022	553	930,037	1681.762	30,691			22,379		58,588			(3,836)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2020	09/29/2022	3,479	826,055	237.42	26,839			19,570		3,276			(3,355)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	2,246	531,780	236.79	17,256			13,302		2,304			(2,157)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/30/2020	09/30/2022	328	553,639	1687.208	18,768			13,685		33,458			(2,346)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/06/2020	10/06/2022	9,546	2,253,189	236.04	73,184			56,412		10,965			(9,148)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	10/07/2022	1,699	400,000	235.4	10,291			8,277		2,122			(1,342)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/08/2020	10/07/2022	3,244	765,665	236.02	24,853			19,158		3,746			(3,107)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/12/2020	10/12/2022	5,479	1,296,555	236.63	42,099			32,451		5,932			(5,262)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	5,409	1,281,713	236.95	41,630			32,090		5,636			(5,204)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/13/2020	10/13/2022	347	590,569	1703.649	20,020			15,432		31,288			(2,503)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/16/2020	10/14/2022	2,292	542,240	236.61	17,590			13,559		2,501			(2,199)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/15/2020	10/14/2022	1,546	365,927	236.73	11,878			9,156		1,661			(1,485)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	10/14/2022	6,820	1,616,153	236.97	48,350			37,610		7,108			(6,099)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/20/2020	10/20/2022	5,572	1,312,611	235.59	42,634			32,863		7,022			(5,329)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/23/2020	10/21/2022	3,808	894,188	234.79	28,999			22,353		5,308			(3,625)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/27/2020	10/27/2022	2,898	682,883	235.65	22,180			17,097		3,689			(2,773)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/29/2020	10/28/2022	2,324	543,119	233.65	17,630			13,590		3,773			(2,204)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2022	2,655	622,968	234.67	20,234			15,597		3,816			(2,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/28/2020	10/28/2022	382	638,973	1674.884	22,236			17,140		42,872			(2,780)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/02/2020	11/02/2022	3,445	805,500	233.79	26,163			21,257		5,561			(3,270)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/03/2020	11/03/2022	1,685	393,892	233.71	12,790			10,392		2,752			(1,599)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	3,083	726,272	235.54	23,553			19,137		4,057			(2,944)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/04/2020	11/04/2022	2,149	507,017	235.88	16,468			13,380		2,713			(2,058)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/06/2020	11/04/2022	639	1,085,797	1699.681	38,329			31,142		59,960			(4,791)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/07/2022	502	852,526	1699.681	30,094			24,452		47,129			(3,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/08/2022	232	393,484	1699.681	13,929			11,318		21,760			(1,741)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	11/10/2022	4,416	1,026,531	232.44	33,321			27,073		8,463			(4,165)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2020	11/11/2022	1,639	381,518	232.75	12,380			10,059		3,039			(1,548)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/12/2020	11/11/2022	2,358	551,000	233.65	17,874			14,523		3,944			(2,234)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2020	11/17/2022	5,603	1,311,528	234.09	42,572			34,590		9,018			(5,322)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2020	11/18/2022	7,599	1,777,418	233.91	57,659			46,848		12,515			(7,207)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/23/2022	1,971	459,892	233.31	14,919			12,122		3,513			(1,865)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2020	11/23/2022	3,923	916,352	233.59	29,745			24,168		6,773			(3,718)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/25/2022	4,413	1,029,583	233.33	33,431			27,162		7,878			(4,179)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2022	5,872	1,365,753	232.59	44,319			37,856		11,521			(5,540)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2020	12/02/2022	6,803	1,581,800	232.51	51,345			43,857		13,492			(6,418)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2020	12/02/2022	1,803	419,294	232.55	13,589			11,608		3,560			(1,699)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2022	3,590	839,018	233.73	27,226			23,256		6,287			(3,403)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2022	1,703	396,996	233.09	12,879			11,000		3,210			(1,610)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/11/2020	12/09/2022	1,612	377,477	234.12	12,238			10,453		2,708			(1,530)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2022	3,154	737,200	233.76	23,922			20,433		5,581			(2,990)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2020	12/16/2022	2,590	606,390	234.09	19,671			16,803		4,427			(2,459)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2020	12/21/2022	3,150	736,052	233.64	23,885			20,402		5,717			(2,986)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2022	4,336	1,014,658	234.01	32,926			28,124		7,566			(4,116)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/29/2020	12/29/2022	6,965	1,629,840	234.01	52,888			45,175		12,320			(6,611)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/31/2020	12/30/2022	1,794	420,846	234.62	13,652			11,661		2,971			(1,707)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/08/2021	01/06/2023	1,489	344,194	231.21		11,155		9,993		3,603			(1,162)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/06/2021	01/06/2023	10,352	2,408,108	232.62		78,143		70,003		21,609			(8,140)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2023	2,353	542,670	230.63		17,610		15,775		6,090			(1,834)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/11/2021	01/11/2023	526	913,740	1737.22		32,621		29,223		37,630			(3,398)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/12/2021	01/12/2023	3,867	891,127	230.44		28,908		25,897		10,218			(3,011)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/13/2021	01/13/2023	2,416	558,938	231.38		18,138		16,248		5,809			(1,889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/15/2021	01/13/2023	3,102	717,950	231.46		23,276		20,851		7,397			(2,425)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/19/2021	01/19/2023	3,791	878,528	231.74		28,517		25,546		8,868			(2,971)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/20/2021	01/20/2023	8,343	1,935,755	232.03		62,835		56,289		18,971			(6,545)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/22/2021	01/20/2023	1,832	425,197	232.05		13,785		12,349		4,158			(1,436)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2023	2,047	476,891	232.99		15,480		13,867		4,245			(1,612)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/25/2021	01/25/2023	447	774,604	1734.53		27,731		24,842		32,907			(2,889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/26/2021	01/26/2023	3,790	883,067	233.02		28,664		25,678		7,849			(2,986)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/29/2021	01/27/2023	2,027	469,422	231.55		15,219		13,633		4,897			(1,585)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/28/2021	01/27/2023	1,880	436,764	232.31		14,169		12,693		4,201			(1,476)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	01/27/2021	01/27/2023	1,987	463,098	233.01		15,032		13,466		4,128			(1,566)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/02/2021	02/02/2023	4,979	1,152,840	231.54		37,421		35,082		12,153			(2,339)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/05/2021	02/03/2023	3,462	799,914	231.05		25,933		24,312		8,891			(1,621)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/08/2021	02/08/2023	2,508	579,712	231.19		18,812		17,636		6,398			(1,176)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/10/2023	1,823	422,059	231.53		13,687		12,832		4,509			(855)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2023	3,752	869,651	231.78		28,220		26,456		9,049			(1,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/11/2021	02/10/2023	724	1,259,519	1739.153		44,965		42,155		51,792			(2,810)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/10/2021	02/10/2023	261	453,855	1740.633		16,157		15,147		18,420			(1,010)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/16/2021	02/16/2023	3,603	824,405	228.82		26,744		25,072		11,697			(1,671)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/18/2021	02/17/2023	2,960	678,046	229.06		21,989		20,615		9,407			(1,374)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2023	200	347,343	1739.192		12,470		11,690		14,330			(779)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/23/2021	02/23/2023	4,994	1,137,566	227.77		36,891		34,586		18,025			(2,306)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/26/2021	02/24/2023	1,740	388,600	223.3		12,583		11,796		9,264			(786)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/25/2021	02/24/2023	3,614	807,146	223.31		26,160		24,525		19,225			(1,635)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/24/2021	02/24/2023	2,141	486,125	227.1		15,765		14,780		8,219			(985)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/03/2021	03/02/2023	1,864	417,158	223.76		13,520		13,238		9,604			(282)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/02/2021	03/02/2023	2,523	566,823	224.68		18,382		17,999		12,034			(383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/03/2023	1,566	2,739,221	1748.625		99,982		97,899		104,713			(2,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/06/2023	337	589,974	1748.625		21,534		21,085		22,591			(449)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/07/2023	562	982,567	1748.625		35,962		35,213		37,645			(749)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/08/2021	03/08/2023	2,178	483,965	222.21		15,690		15,363		12,780			(327)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2021	03/09/2023	1,987	442,889	222.91		14,358		14,059		11,034			(299)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/12/2021	03/10/2023	2,758	613,242	222.33		19,863		19,449		16,057			(414)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/10/2021	03/10/2023	3,977	888,411	223.38		28,802		28,202		21,279			(600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/11/2021	03/10/2023	599	1,054,052	1760.886		37,735		36,949		36,192			(786)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2021	03/16/2023	5,021	1,118,385	222.73		36,258		35,503		28,446			(755)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2021	03/17/2023	4,608	1,020,753	221.53		33,062		32,373		28,704			(689)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/18/2021	03/17/2023	4,116	911,959	221.57		29,557		28,941		25,561			(616)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/17/2021	03/17/2023	2,689	599,453	222.89		19,428		19,024		15,054			(405)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/23/2021	03/23/2023	4,416	983,403	222.71		31,882		31,218		25,191			(664)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/26/2021	03/24/2023	2,335	520,291	222.82		16,852		16,501		13,216			(351)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/24/2021	03/24/2023	2,224	495,712	222.91		16,071		15,736		12,496			(335)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	8,886	1,982,499	223.1		64,253		62,914		49,183			(1,339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	1,143	2,019,865	1767.614		72,917		71,398		65,746			(1,519)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	3,585	795,264	221.84		25,767		25,230		22,005			(537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index																						
		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	750	1,333,200	1776.576		48,262		47,256		40,049			(1,005)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/01/2020	04/01/2021	18,068	44,637,621	2470.5	1,898,939			79,122		7,078,339			(474,735)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/03/2020	04/01/2021	973	2,420,439	2488.65	33,886			1,412		54,460			(8,472)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/03/2020	04/03/2021	3,491	8,687,898	2488.65	210,835			8,785		530,291			(52,709)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/03/2020	04/04/2021	4,399	10,947,762	2488.65	241,449			10,060		624,699			(60,362)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/03/2020	04/05/2021	5,744	14,294,132	2488.65	301,929			12,580		739,482			(75,482)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/08/2020	04/08/2021	4,215	11,592,470	2749.98	282,491			11,770		640,288			(70,623)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/13/2020	04/13/2021	560	1,546,628	2761.63	21,575			899		34,798			(5,394)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/14/2020	04/14/2021	4,122	11,732,149	2846.06	252,632			10,526		578,760			(63,158)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/15/2020	04/15/2021	5,724	15,931,122	2783.36	350,978			14,624		786,755			(87,744)				
S&P 500 Index Option																						
PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/16/2020	04/16/2021	16,832	47,121,277	2799.55	1,865,752			77,740		5,790,282			(466,438)				
S&P 500 Index Option																						
PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/17/2020	04/16/2021	27,094	77,882,474	2874.56	3,279,523			136,647		9,882,606			(819,881)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/17/2020	04/17/2021	3,751	10,783,781	2874.56	228,486			9,520		490,271			(57,121)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/17/2019	04/17/2021	119	343,841	2900.45	8,527			178		26,485			(1,066)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/17/2020	04/18/2021	3,205	9,212,410	2874.56	225,520			9,397		486,924			(56,380)				
S&P 500 Index Option																						
PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/17/2020	04/19/2021	15,282	43,929,985	2874.56	1,551,947			64,664		4,331,937			(387,987)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/22/2020	04/22/2021	3,506	9,813,859	2799.31	221,583			9,233		502,002			(55,396)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/23/2020	04/23/2021	3,772	10,553,211	2797.8	250,830			10,451		578,201			(62,708)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/24/2020	04/24/2021	3,795	10,765,118	2836.74	224,786			9,366		490,345			(56,197)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/24/2020	04/25/2021	3,428	9,725,645	2836.74	227,275			9,470		490,568			(56,819)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/24/2020	04/26/2021	3,537	10,032,255	2836.74	240,022			10,001		508,366			(60,005)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/27/2020	04/27/2021	3,086	8,881,924	2878.48	192,866			8,036		418,290			(48,216)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/29/2020	04/29/2021	3,361	9,881,152	2939.51	230,969			9,624		554,381			(57,742)				
S&P 500 Index Option																						
PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	04/30/2020	04/30/2021	14,349	41,789,840	2912.43	1,585,170			66,049		4,686,143			(396,292)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/07/2020	05/07/2021	3,497	10,075,047	2881.19	213,847			26,731		492,575			(53,462)				
S&P 500 Index Option																						
PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/11/2020	05/11/2021	12,004	35,174,889	2930.32	1,145,249			143,156		3,142,445			(286,312)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/13/2020	05/13/2021	5,374	15,155,348	2820	331,579			41,447		774,774			(82,895)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/15/2020	05/14/2021	25,498	73,018,182	2863.7	2,864,560			358,070		8,663,493			(716,140)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/15/2020	05/15/2021	4,677	13,393,593	2863.7	285,691			35,711		684,899			(71,423)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/15/2020	05/16/2021	2,890	8,277,232	2863.7	191,526			23,941		465,891			(47,881)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/15/2020	05/17/2021	17,772	50,895,020	2863.7	1,905,207			238,151		5,629,247			(476,302)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/19/2020	05/19/2021	3,882	11,347,529	2922.94	262,053			32,757		649,565			(65,513)				
S&P 500 Index Option																						
PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/26/2020	05/26/2021	11,057	33,078,987	2991.77	973,936			121,742		2,402,559			(243,484)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/29/2020	05/29/2021	2,918	8,883,744	3044.31	176,249			22,031		358,406			(44,062)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/29/2020	05/30/2021	2,120	6,454,526	3044.31	138,414			17,302		330,612			(34,604)				
S&P 500 Index Option																						
MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	05/29/2020	05/31/2021	2,370	7,213,549	3044.31	138,514			17,314		288,515			(34,628)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	06/01/2020	06/01/2021	690	2,109,829	3055.73	30,171			6,286		46,008			(7,543)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/03/2020	06/03/2021	3,460	10,806,385	3122.87	232,037			48,341		526,760			(58,009)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/05/2020	06/04/2021	23,231	74,197,620	3193.93	2,313,311			481,940		5,637,846			(578,328)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/05/2019	06/05/2021	54	151,937	2826.15	4,102			427		19,580			(513)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/05/2020	06/07/2021	10,485	33,488,214	3193.93	1,095,285			228,184		2,663,291			(273,821)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/08/2020	06/08/2021	11,883	38,411,864	3232.39	1,148,298			239,229		2,546,199			(287,075)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/11/2020	06/11/2021	16,532	49,632,031	3002.1	1,776,934			370,195		4,607,010			(444,234)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/12/2020	06/11/2021	1,073	3,262,679	3041.31	45,678			9,516		70,767			(11,419)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/12/2020	06/12/2021	4,261	12,959,987	3041.31	314,133			65,444		661,352			(78,533)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/12/2020	06/13/2021	2,620	7,968,249	3041.31	173,817			36,212		373,634			(43,454)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/12/2020	06/14/2021	3,494	10,626,584	3041.31	218,086			45,435		439,149			(54,522)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/15/2020	06/15/2021	2,760	8,464,243	3066.59	189,834			39,549		405,321			(47,459)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/17/2020	06/17/2021	4,304	13,400,228	3113.49	269,288			56,102		586,263			(67,322)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/19/2020	06/18/2021	1,027	3,179,875	3097.74	44,518			9,275		67,693			(11,130)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/18/2020	06/18/2021	3,854	12,007,889	3115.34	217,855			45,386		432,551			(54,464)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/19/2020	06/21/2021	491	1,520,757	3097.74	21,291			4,436		32,281			(5,323)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/26/2020	06/25/2021	1,212	3,645,511	3009.05	51,037			10,633		78,705			(12,759)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/25/2020	06/25/2021	16,845	51,945,533	3083.76	1,462,878			304,766		3,275,326			(365,720)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/26/2020	06/26/2021	3,148	9,471,187	3009.05	185,356			38,616		405,849			(46,339)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/26/2020	06/27/2021	3,343	10,058,230	3009.05	217,231			45,256		499,166			(54,308)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/26/2020	06/28/2021	3,899	11,731,598	3009.05	239,526			49,901		507,146			(59,881)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/29/2020	06/29/2021	2,533	7,734,878	3053.24	197,901			41,229		453,475			(49,475)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/30/2020	06/30/2021	15,400	47,744,689	3100.29	1,160,948			241,864		2,303,414			(290,237)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/02/2020	07/02/2021	28,946	90,601,183	3130.01	2,806,392			818,531		6,531,458			(701,598)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/06/2020	07/06/2021	5,098	16,208,665	3179.72	309,370			90,233		604,916			(77,342)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/07/2020	07/07/2021	767	2,411,498	3145.32	33,761			9,847		49,647			(8,440)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/08/2020	07/08/2021	13,988	44,340,289	3169.94	1,114,214			324,979		2,295,607			(278,554)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/10/2020	07/09/2021	986	3,141,855	3185.04	45,557			13,287		67,141			(11,389)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/10/2020	07/12/2021	330	1,049,518	3185.04	15,218			4,439		22,385			(3,805)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/13/2020	07/13/2021	12,416	39,176,038	3155.22	1,044,218			304,563		2,131,767			(261,054)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/14/2020	07/14/2021	15,136	48,399,058	3197.52	1,160,305			338,422		2,187,581			(290,076)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/15/2020	07/15/2021	15,181	48,981,148	3226.56	1,195,601			348,717		2,326,626			(298,900)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/16/2020	07/16/2021	2,953	9,496,198	3215.57	187,763			54,764		393,695			(46,941)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/17/2020	07/16/2021	24,026	77,476,641	3224.73	2,010,077			586,272		4,089,236			(502,519)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/17/2020	07/19/2021	12,977	41,846,397	3224.73	1,168,595			340,840		2,348,362			(292,149)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/21/2020	07/21/2021	14,748	48,040,268	3257.3	1,154,267			336,661		2,174,142			(288,567)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/22/2020	07/22/2021	2,973	9,739,946	3276.02	212,765			62,056		452,130			(53,191)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/24/2019	07/24/2021	36	107,382	3019.56	2,459			359		7,539			(307)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/27/2020	07/27/2021	2,962	9,594,227	3239.41	188,501			54,979		375,450			(47,125)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/28/2020	07/28/2021	12,422	39,977,909	3218.44	918,860			268,001		1,651,503			(229,715)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	07/29/2020	07/29/2021	4,331	14,113,485	3258.44	294,559			85,913		620,920			(73,640)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/03/2020	08/03/2021	12,776	42,093,052	3294.61	1,096,880			411,330		1,984,565			(274,220)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/04/2020	08/04/2021	14,894	49,248,117	3306.51	1,132,889			424,833		2,037,444			(283,222)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/05/2020	08/05/2021	3,925	13,062,875	3327.77	259,181			97,193		537,130			(64,795)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/06/2020	08/06/2021	13,645	45,699,196	3349.16	1,196,048			448,518		2,296,869			(299,012)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/07/2020	08/07/2021	2,819	9,445,866	3351.28	183,413			68,780		361,646			(45,853)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/07/2020	08/08/2021	3,119	10,451,381	3351.28	235,667			88,375		525,209			(58,917)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/07/2020	08/09/2021	2,435	8,159,487	3351.28	170,068			63,775		344,337			(42,517)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/11/2020	08/11/2021	17,343	57,817,254	3333.69	1,253,596			470,099		2,237,175			(313,399)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/12/2020	08/12/2021	4,702	15,893,688	3380.35	314,930			118,099		616,097			(78,732)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/14/2020	08/14/2021	2,784	9,389,904	3372.85	207,065			77,649		425,895			(51,766)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/14/2020	08/15/2021	2,393	8,072,428	3372.85	166,441			62,416		332,658			(41,610)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/14/2020	08/16/2021	2,197	7,408,613	3372.85	171,375			64,266		344,328			(42,844)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/17/2020	08/17/2021	14,772	49,959,221	3381.99	1,198,382			449,393		2,087,996			(299,595)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/18/2020	08/18/2021	3,528	11,957,604	3389.78	241,356			90,508		467,700			(60,339)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/19/2020	08/19/2021	3,568	12,042,178	3374.85	223,320			83,745		437,451			(55,830)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/21/2019	08/21/2021	75	218,716	2924.43	6,058			1,136		26,402			(757)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/21/2020	08/21/2021	3,300	11,210,865	3397.16	223,097			83,661		426,570			(55,774)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/21/2020	08/22/2021	3,026	10,280,655	3397.16	200,826			75,310		377,721			(50,207)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/21/2020	08/23/2021	3,311	11,246,979	3397.16	243,980			91,493		464,557			(60,995)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/24/2020	08/24/2021	10,609	36,401,820	3431.28	970,812			364,055		1,637,121			(242,703)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/25/2020	08/25/2021	3,279	11,291,553	3443.62	238,806			89,552		432,323			(59,701)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/26/2020	08/26/2021	11,068	38,503,957	3478.73	919,588			344,846		1,456,290			(229,897)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/27/2020	08/27/2021	13,102	45,654,508	3484.55	1,047,433			392,788		1,689,420			(261,858)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/28/2020	08/27/2021	21,581	75,706,799	3508.01	2,052,287			769,607		3,221,069			(513,072)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/28/2020	08/30/2021	10,547	36,997,983	3508.01	1,043,631			391,362		1,640,362			(260,908)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/31/2020	08/31/2021	14,712	51,496,154	3500.31	1,298,441			486,916		2,033,682			(324,610)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/01/2020	09/01/2021	9,147	32,257,003	3526.65	786,006			360,253		1,173,874			(196,502)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/02/2020	09/02/2021	2,793	10,000,417	3580.84	200,349			91,827		311,734			(50,087)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/03/2021	28,015	96,005,029	3426.96	2,773,216			1,271,057		4,523,536			(693,304)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/03/2020	09/03/2021	14,387	49,707,707	3455.06	951,967			436,318		1,617,467			(237,992)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/03/2021	274	7,706,951	28133.31	146,308			67,058		214,175			(36,577)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/04/2021	2,677	9,173,548	3426.96	179,911			82,459		322,575			(44,978)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/04/2021	48	1,356,455	28133.31	22,015			10,090		50,786			(5,504)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/05/2021	2,017	6,910,612	3426.96	150,406			68,936		265,497			(37,602)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse		Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/04/2020	09/05/2021	101	2,852,572	28133.31	53,251			24,407		104,351			(13,313)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/04/2020	09/06/2021	2,376	8,143,609	3426.96	175,532			80,452		310,660			(43,883)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/04/2020	09/06/2021	58	1,631,059	28133.31	24,989			11,453		48,343			(6,247)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/04/2020	09/07/2021	11,927	40,874,474	3426.96	1,020,901			467,913		1,645,509			(255,225)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/04/2020	09/07/2021	98	2,757,257	28133.31	56,172			25,746		87,971			(14,043)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/08/2020	09/08/2021	3,197	10,651,469	3331.84	223,073			102,242		414,534			(55,768)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/09/2020	09/09/2021	11,939	40,581,633	3398.96	905,881			415,195		1,503,124			(226,470)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/10/2020	09/10/2021	12,917	43,132,095	3339.19	987,068			452,406		1,770,570			(246,767)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/11/2020	09/10/2021	895	2,990,477	3340.97	42,764			19,600		59,750			(10,691)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/10/2020	09/10/2021	173	4,753,653	27534.58	75,137			34,438		122,433			(18,784)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/11/2020	09/10/2021	230	6,366,642	27665.64	118,924			54,507		188,573			(29,731)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/11/2020	09/11/2021	102	2,819,974	27665.64	45,654			20,925		87,905			(11,413)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/11/2020	09/12/2021	64	1,777,035	27665.64	25,946			11,892		48,661			(6,487)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/11/2020	09/13/2021	574	1,919,292	3340.97	27,446			12,579		38,281			(6,861)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/11/2020	09/13/2021	106	2,928,142	27665.64	57,462			26,337		99,015			(14,365)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	12,600	42,632,654	3383.54	1,064,399			487,850		1,814,419			(266,100)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/14/2020	09/14/2021	167	4,662,673	27993.33	86,940			39,847		144,673			(21,735)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/15/2020	09/15/2021	11,463	38,989,530	3401.2	848,539			388,914		1,363,677			(212,135)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/16/2020	09/16/2021	3,442	11,652,549	3385.49	234,384			107,426		475,537			(58,596)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/16/2020	09/16/2021	207	5,797,485	28032.38	102,429			46,946		180,813			(25,607)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/17/2021	23,095	76,664,225	3319.47	2,189,997			1,003,749		4,133,331			(547,499)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/17/2020	09/17/2021	15,368	51,589,246	3357.01	1,170,098			536,295		2,096,516			(292,525)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/17/2021	217	5,996,413	27657.42	111,572			51,137		175,617			(27,893)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/18/2021	3,403	11,297,075	3319.47	213,521			97,864		437,928			(53,380)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/18/2021	95	2,629,407	27657.42	48,305			22,140		86,044			(12,076)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/19/2021	2,666	8,848,222	3319.47	176,075			80,701		360,019			(44,019)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/19/2021	46	1,274,174	27657.42	22,021			10,093		38,326			(5,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/20/2021	17,072	56,670,304	3319.47	1,350,848			619,139		2,419,460			(337,712)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/18/2020	09/20/2021	241	6,658,926	27657.42	130,558			59,839		220,781			(32,639)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/21/2020	09/21/2021	12,079	39,631,005	3281.06	992,565			454,925		1,786,845			(248,141)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/22/2020	09/22/2021	3,163	10,487,657	3315.57	220,006			100,836		455,685			(55,002)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/23/2020	09/23/2021	12,142	39,303,620	3236.92	900,683			412,813		1,598,246			(225,171)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/24/2020	09/24/2021	14,812	48,089,142	3246.59	1,116,597			511,774		2,210,901			(279,149)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/25/2020	09/24/2021	965	3,181,672	3298.46	43,907			20,124		63,653			(10,977)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/25/2020	09/25/2021	3,340	11,017,265	3298.46	230,366			105,584		472,404			(57,591)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/25/2020	09/26/2021	2,569	8,473,360	3298.46	188,667			86,472		387,855			(47,167)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/25/2020	09/27/2021	4,193	13,831,545	3298.46	283,290			129,841		554,079			(70,822)				
S&P Digital		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	09/29/2020	09/29/2021	4,701	15,679,371	3335.47	290,938			133,347		541,141			(72,734)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC	2IGI19DL770X0HC3ZE78	10/02/2020	10/01/2021	21,564	72,204,798	3348.44	2,026,680			1,097,785		3,726,842			(506,670)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/01/2020	10/01/2021	3,067	10,370,078	3380.8	217,513			117,820		429,289			(54,378)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/02/2020	10/02/2021	3,831	12,826,445	3348.44	251,179			136,055		492,979			(62,795)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/02/2020	10/03/2021	2,941	9,846,976	3348.44	201,005			108,878		385,165			(50,251)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/02/2020	10/04/2021	14,705	49,237,997	3348.44	1,224,939			663,509		2,209,631			(306,235)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/05/2020	10/05/2021	3,688	12,571,497	3408.63	253,867			137,511		470,595			(63,467)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/06/2020	10/06/2021	14,251	47,897,754	3360.95	1,106,556			599,384		1,939,536			(276,639)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/07/2020	10/07/2021	4,428	15,140,911	3419.45	304,908			165,158		611,070			(76,227)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/08/2020	10/08/2021	13,658	47,076,711	3446.83	1,090,429			590,649		1,836,225			(272,607)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/12/2020	10/12/2021	11,767	41,587,787	3534.22	1,076,722			583,224		1,673,047			(269,180)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/13/2020	10/13/2021	14,540	51,062,661	3511.93	1,119,640			606,472		1,770,372			(279,910)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/14/2020	10/14/2021	14,186	49,490,457	3488.67	1,122,619			608,085		1,812,959			(280,655)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/15/2020	10/15/2021	3,262	11,361,516	3483.34	190,230			103,041		358,831			(47,557)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/15/2021	23,566	82,098,855	3483.81	2,357,422			1,276,937		3,958,584			(589,356)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/15/2021	274	7,847,359	28606.31	145,444			78,782		222,082			(36,361)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/16/2021	2,620	9,128,657	3483.81	172,785			93,592		318,738			(43,196)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/16/2021	118	3,382,543	28606.31	64,230			34,791		110,425			(16,057)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/17/2021	2,901	10,105,141	3483.81	208,113			112,728		379,320			(52,028)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/17/2021	41	1,183,163	28606.31	23,119			12,523		40,085			(5,780)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/18/2021	17,196	59,908,792	3483.81	1,417,854			768,004		2,297,047			(354,463)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/18/2021	232	6,628,061	28606.31	133,281			72,194		214,482			(33,320)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2020	10/19/2021	4,357	14,930,824	3426.92	308,451			167,078		572,859			(77,113)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/20/2020	10/20/2021	14,733	50,726,575	3443.12	1,162,666			629,777		1,892,526			(290,666)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/20/2020	10/20/2021	179	5,066,678	28308.79	93,977			50,904		146,622			(23,494)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/21/2020	10/21/2021	4,500	15,458,821	3435.56	286,346			155,104		547,140			(71,586)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2020	10/22/2021	3,271	11,295,824	3453.49	197,134			106,781		346,359			(49,284)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2020	10/22/2021	23,257	80,592,965	3465.39	1,975,701			1,070,171		3,198,257			(493,925)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2020	10/23/2021	3,252	11,270,626	3465.39	217,765			117,956		402,760			(54,441)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2020	10/24/2021	2,791	9,671,063	3465.39	179,930			97,462		324,884			(44,983)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/23/2020	10/25/2021	18,412	63,805,741	3465.39	1,486,388			805,127		2,409,083			(371,597)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/26/2020	10/26/2021	16,134	54,872,283	3400.97	1,395,682			755,995		2,404,004			(348,921)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/27/2020	10/27/2021	17,308	58,687,278	3390.68	1,408,643			763,015		2,397,438			(352,161)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/28/2020	10/28/2021	11,955	39,104,497	3271.03	881,524			477,492		1,515,789			(220,381)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/30/2020	10/29/2021	24,680	80,702,199	3269.96	2,235,971			1,211,151		4,325,531			(558,993)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/30/2020	11/01/2021	12,846	42,005,698	3269.96	1,102,994			597,455		2,024,577			(275,749)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/02/2020	11/02/2021	4,032	13,346,381	3310.24	269,465			168,416		535,920			(67,366)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/03/2020	11/03/2021	4,212	14,189,869	3369.16	293,310			183,319		559,196			(73,328)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/05/2020	11/05/2021	15,340	53,850,555	3510.45	1,139,906			712,441		1,801,975			(284,977)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/06/2020	11/06/2021	3,056	10,723,315	3509.44	183,315			114,572		343,925			(45,829)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/06/2020	11/07/2021	2,030	7,125,229	3509.44	122,784			76,740		231,341			(30,696)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/06/2020	11/08/2021	2,976	10,444,784	3509.44	178,743			111,715		324,850			(44,686)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2020	11/09/2021	13,849	49,172,039	3550.5	1,185,427			740,892		1,908,030			(296,357)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2020	11/09/2021	159	4,639,948	29157.97	83,642			52,276		124,107			(20,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/10/2020	11/10/2021	1,937	3,332,673	1720.403	76,249			47,656		110,657			(19,062)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/10/2020	11/10/2021	3,507	12,435,562	3545.53	234,901			146,813		423,692			(58,725)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/11/2020	11/11/2021	15,411	55,059,949	3572.66	1,090,728			681,705		1,647,113			(272,682)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/12/2020	11/12/2021	3,022	10,689,582	3537.01	193,963			121,227		345,906			(48,491)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/12/2021	20,161	72,280,127	3585.15	1,815,686			1,134,804		2,749,159			(453,921)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/12/2021	220	6,488,166	29479.81	114,824			71,765		158,139			(28,706)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/13/2021	2,729	9,783,481	3585.15	166,699			104,187		286,343			(41,675)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/13/2021	72	2,126,100	29479.81	42,979			26,862		70,349			(10,745)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/14/2021	2,363	8,470,439	3585.15	157,064			98,165		269,918			(39,266)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/14/2021	40	1,185,436	29479.81	23,946			14,966		39,111			(5,986)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/15/2021	12,647	45,341,779	3585.15	1,063,294			664,559		1,637,760			(265,823)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/15/2021	211	6,224,236	29479.81	118,236			73,897		175,714			(29,559)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/16/2020	11/16/2021	2,535	9,193,856	3626.91	173,469			108,418		290,091			(43,367)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/17/2020	11/17/2021	4,606	16,625,458	3609.53	311,622			194,764		519,137			(77,906)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/18/2020	11/18/2021	15,000	53,517,147	3567.79	1,141,951			713,719		1,761,638			(285,488)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/18/2020	11/19/2021	183,380	18,338,000	100	206,450			129,031		22,881			(51,613)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/19/2021	1,003	3,567,096	3557.54	51,366			32,104		64,223			(12,842)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/19/2020	11/19/2021	11,687	41,862,353	3581.87	1,003,703			627,314		1,504,383			(250,926)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/20/2021	3,597	12,796,281	3557.54	238,782			149,239		439,161			(59,696)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/21/2021	2,131	7,579,745	3557.54	124,392			77,745		216,291			(31,098)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/22/2021	3,428	12,194,111	3557.54	227,117			141,948		387,893			(56,779)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/23/2020	11/23/2021	9,304	33,286,963	3577.59	835,400			522,125		1,222,815			(208,850)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/23/2020	11/23/2021	132	3,902,271	29591.27	77,832			48,645		115,245			(19,458)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/24/2021	478	1,733,730	3629.65	24,966			15,604		30,272			(6,241)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2020	11/24/2021	2,903	10,551,896	3635.41	184,040			115,025		295,324			(46,010)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	5,962	10,285,491	1725.129	226,164			141,352		317,452			(56,541)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	4,093	12,046,911	2942.96	160,458			100,287		217,980			(40,115)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/26/2021	298	1,082,688	3629.65	15,591			9,744		18,884			(3,898)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	14,187	51,618,009	3638.35	1,491,430			932,144		2,210,208			(372,857)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	136	4,053,352	29910.37	79,569			49,731		105,120			(19,892)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/27/2021	2,058	7,488,026	3638.35	138,911			86,819		230,565			(34,728)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/27/2021	65	1,933,675	29910.37	32,075			20,047		52,325			(8,019)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/28/2021	1,245	4,530,986	3638.35	80,814			50,509		130,286			(20,204)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/28/2021	34	1,026,925	29910.37	22,678			14,174		38,680			(5,670)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	1,616	2,787,042	1725.129	64,820			40,512		90,308			(16,205)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	4,449	13,091,937	2942.96	173,505			108,441		235,636			(43,376)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	12,817	46,631,379	3638.35	1,053,273			658,295		1,523,895			(263,318)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/29/2021	145	4,335,054	29910.37	72,865			45,541		101,378			(18,216)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/01/2020	12/01/2021	4,530	16,592,584	3662.45	289,003			204,710		449,244			(72,251)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/02/2020	12/02/2021	14,259	52,317,211	3669.01	1,039,147			736,063		1,444,572			(259,787)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/03/2020	12/03/2021	2,812	10,310,214	3666.72	179,633			127,240		281,544			(44,908)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/07/2020	12/07/2021	3,658	13,506,447	3691.96	267,020			189,139		406,120			(66,755)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/08/2020	12/08/2021	15,046	55,704,145	3702.25	1,171,150			829,565		1,564,078			(292,788)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/09/2021	15,445	56,726,970	3672.82	1,191,428			843,928		1,666,234			(297,857)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/09/2020	12/09/2021	201	6,033,426	30068.81	103,033			72,981		140,112			(25,758)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/11/2020	12/10/2021	20,788	76,155,817	3663.46	1,916,760			1,357,705		2,631,022			(479,190)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/10/2020	12/10/2021	3,426	12,567,969	3668.1	218,011			154,425		331,163			(54,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/11/2020	12/13/2021	10,443	38,258,211	3663.46	971,953			688,467		1,331,530			(242,988)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/14/2020	12/14/2021	4,096	14,939,653	3647.49	266,062			188,461		412,105			(66,516)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/15/2020	12/15/2021	3,971	14,671,391	3694.62	281,234			199,208		414,772			(70,309)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/16/2020	12/16/2021	4,258	15,759,815	3701.17	269,884			191,168		402,836			(67,471)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2020	12/17/2021	939	3,483,041	3709.41	48,763			34,540		58,138			(12,191)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/17/2020	12/17/2021	3,459	12,876,854	3722.48	226,819			160,664		325,817			(56,705)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/18/2020	12/20/2021	606	2,246,272	3709.41	31,448			22,276		37,443			(7,862)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/21/2020	12/21/2021	3,278	12,110,268	3694.92	249,913			177,022		369,068			(62,478)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/22/2020	12/22/2021	4,391	16,190,926	3687.26	302,403			214,202		445,358			(75,601)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/22/2020	12/22/2021	188	5,636,838	30015.51	95,904			67,932		131,865			(23,976)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/23/2020	12/23/2021	805	2,970,913	3690.01	41,593			29,462		49,863			(10,398)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/24/2020	12/23/2021	512	1,896,340	3703.06	26,928			19,074		31,653			(6,732)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/23/2020	12/23/2021	242	7,277,336	30129.83	129,366			91,635		174,640			(32,342)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/24/2020	12/27/2021	346	1,282,225	3703.06	18,208			12,897		21,365			(4,552)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/28/2020	12/28/2021	844	3,152,314	3735.36	45,078			31,930		51,788			(11,270)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/29/2020	12/29/2021	3,659	13,637,667	3727.04	261,203			185,019		358,696			(65,301)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/30/2020	12/31/2021	71,939	7,050,000	98	71,500			50,646		160,114			(17,875)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/30/2020	12/31/2021	159,807	15,980,688	100	188,500			133,521		31,535			(47,125)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/31/2020	12/31/2021	21,206	79,650,643	3756.07	2,055,354			1,455,876		2,494,008			(513,839)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	12/31/2020	01/03/2022	7,777	29,209,225	3756.07	819,967			580,810		1,004,596			(204,992)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/04/2021	01/04/2022	19,165	70,921,582	3700.65		1,774,431		1,404,758		2,306,881			(369,673)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/06/2021	01/07/2022	157,920	15,792,000	100		182,600		144,558		43,962			(38,042)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/07/2021	01/07/2022	2,746	10,445,330	3803.79		191,482		151,590		238,948			(39,892)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/08/2021	01/07/2022	582	2,224,279	3824.68		32,252		25,533		34,494			(6,719)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/08/2021	01/10/2022	493	1,884,312	3824.68		27,323		21,630		29,195			(5,692)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/11/2021	01/11/2022	2,593	9,853,598	3799.61		185,816		147,104		234,994			(38,712)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/12/2021	01/12/2022	599	2,278,029	3801.19		32,576		25,789		36,031			(6,787)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/19/2021	01/19/2022	2,700	10,258,252	3798.91		200,827		158,988		256,431			(41,839)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/20/2021	01/20/2022	1,679	6,465,672	3851.85		127,091		100,614		147,091			(26,477)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/21/2021	01/21/2022	1,561	6,014,571	3853.07		111,590		88,342		129,524			(23,248)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/27/2021	01/27/2022	11,546	43,306,981	3750.77		1,045,577		827,748		1,255,302			(217,829)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2021	01/28/2022	421	1,564,871	3714.24		22,221		17,592		25,627			(4,629)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/28/2021	01/28/2022	6,497	24,608,344	3787.38		204,950		162,252		385,667			(42,698)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2021	01/29/2022	2,051	7,618,778	3714.24		176,161		139,461		245,456			(36,700)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2021	01/30/2022	1,593	5,916,166	3714.24		111,029		87,898		147,865			(23,131)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2021	01/31/2022	2,321	8,620,880	3714.24		166,257		131,620		220,981			(34,637)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/04/2021	02/04/2022	1,773	6,865,552	3871.74		130,460		114,153		142,556			(16,308)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/05/2021	02/04/2022	713	2,771,574	3886.83		39,356		34,437		38,815			(4,920)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/04/2021	02/04/2022	117	3,629,479	31055.86		64,744		56,651		76,563			(8,093)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/05/2021	02/07/2022	234	908,955	3886.83		12,907		11,294		12,717			(1,613)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/08/2021	02/08/2022	2,245	8,789,091	3915.59		178,714		156,374		175,787			(22,339)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/09/2021	02/09/2022	2,405	9,406,282	3911.23		181,534		158,842		182,974			(22,692)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/11/2021	02/11/2022	10,123	39,643,983	3916.38		995,003		870,627		944,086			(124,375)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/11/2022	179	5,616,344	31458.4		92,906		81,293		100,493			(11,613)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/12/2022	84	2,645,748	31458.4		49,060		42,928		62,650			(6,133)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/13/2022	52	1,621,713	31458.4		25,876		22,641		32,078			(3,234)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/14/2022	93	2,936,930	31458.4		48,678		42,593		55,926			(6,085)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/15/2022	73	2,299,254	31458.4		44,615		39,038		49,392			(5,577)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/16/2021	02/16/2022	2,188	8,605,144	3932.59		155,799		136,324		153,446			(19,475)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/17/2021	02/17/2022	2,627	10,329,000	3931.33		188,185		164,662		185,531			(23,523)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/18/2021	02/18/2022	1,800	7,044,120	3913.97		125,878		110,144		128,095			(15,735)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/19/2020	02/19/2022	31	106,109	3386.15	2,356			1,031		3,724			(294)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/22/2021	02/22/2022	1,647	6,386,037	3876.5		131,534		115,093		148,269			(16,442)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/23/2021	02/23/2022	2,273	8,821,555	3881.37		183,283		160,373		198,623			(22,910)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/24/2021	02/24/2022	12,417	48,742,651	3925.43		1,064,751		931,657		1,034,105			(133,094)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/24/2021	02/25/2022	57,051	5,591,000	98		62,000		54,250		87,486			(7,750)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/24/2021	02/25/2022	129,850	12,985,000	100		173,000		151,375		93,114			(21,625)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/25/2021	02/25/2022	2,133	8,169,160	3829.34		159,592		139,643		193,107			(19,949)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/01/2021	03/01/2022	2,611	10,189,063	3901.82		180,288		172,776		192,098			(7,512)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/02/2021	03/02/2022	2,721	10,532,063	3870.29		208,346		199,665		241,852			(8,681)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/03/2021	03/03/2022	2,219	8,474,092	3819.72		189,268		181,382		240,947			(7,886)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/03/2021	03/03/2022	215	6,724,782	31270.09		132,923		127,385		160,457			(5,538)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/04/2022	19,563	75,158,020	3841.94		2,232,284		2,139,272		2,387,424			(93,012)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/04/2021	03/04/2022	148	4,570,168	30924.14		80,737		77,373		96,122			(3,364)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/04/2022	164	5,176,807	31496.3		85,554		81,989		93,267			(3,565)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/05/2022	97	3,067,604	31496.3		53,377		51,153		61,480			(2,224)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/06/2022	46	1,435,932	31496.3		29,432		28,206		35,267			(1,226)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/07/2022	8,497	32,645,237	3841.94		944,716		905,353		1,008,816			(39,363)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/07/2022	104	3,290,547	31496.3		58,384		55,951		64,543			(2,433)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/09/2021	03/09/2022	2,072	8,030,084	3875.44		161,986		155,237		188,785			(6,749)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/10/2021	03/10/2022	2,713	10,575,650	3898.81		209,643		200,908		232,964			(8,735)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/11/2021	03/11/2022	11,851	46,684,890	3939.34		1,231,086		1,179,791		1,190,973			(51,295)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/15/2021	03/15/2022	2,213	8,784,012	3968.94		177,135		169,754		167,467			(7,381)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2021	03/16/2022	11,585	45,909,053	3962.71		1,204,784		1,154,584		1,135,802			(50,199)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2021	03/16/2022	166	5,450,625	32825.95		96,607		92,582		82,730			(4,025)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/17/2021	03/17/2022	183	6,029,196	33015.37		118,139		113,216		96,880			(4,922)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/19/2021	03/18/2022	20,255	79,259,882	3913.1		2,510,210		2,405,618		2,505,380			(104,592)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/18/2021	03/18/2022	2,294	8,983,894	3915.46		181,071		173,526		193,548			(7,545)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/19/2021	03/21/2022	9,010	35,258,711	3913.1		1,071,785		1,027,128		1,072,633			(44,658)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/22/2021	03/22/2022	13,685	53,926,509	3940.59		1,546,358		1,481,926		1,524,231			(64,432)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2021	03/23/2022	1,934	7,562,753	3910.52		152,761		146,396		169,129			(6,365)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/23/2021	03/23/2022	159	5,152,595	32423.15		99,813		95,654		94,049			(4,159)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/24/2021	03/24/2022	3,397	13,209,707	3889.14		289,899		277,820		341,289			(12,079)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/26/2021	03/25/2022	212	7,026,497	33072.88		122,959		117,835		96,294			(5,123)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/26/2021	03/26/2022	54	1,786,565	33072.88		24,966		23,926		20,478			(1,040)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/26/2021	03/27/2022	91	3,010,734	33072.88		49,674		47,605		41,582			(2,070)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/26/2021	03/28/2022	145	4,808,202	33072.88		84,957		81,417		69,159			(3,540)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/29/2021	03/29/2022	1,940	7,702,504	3971.09		158,820		152,202		156,709			(6,617)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/30/2021	03/30/2022	9,437	37,358,077	3958.55		963,737		923,581		953,521			(40,156)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/31/2021	03/31/2022	3,173	12,605,130	3972.89		251,344		240,872		251,736			(10,473)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	06/03/2020	06/03/2022	42	131,367	3122.87	5,123			3,095		19,847			(640)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	07/08/2020	07/08/2022	38	121,885	3169.94	5,009			3,235		17,993			(626)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	07/22/2020	07/22/2022	52	170,396	3276.02	6,254			4,039		21,399			(782)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	08/19/2020	08/19/2022	34	114,653	3374.85	4,185			2,877		12,163			(523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/10/2020	11/10/2022	288	495,930	1720.403	18,300			14,869		22,998			(2,287)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/27/2020	11/25/2022	1,500	2,587,370	1725.129	95,215			77,362		115,893			(11,902)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	11/27/2020	11/29/2022	309	532,502	1725.129	19,649			15,965		23,898			(2,456)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	12/09/2020	12/09/2022	26	94,806	3672.82	3,100			2,648		5,846			(388)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/10/2021	03/10/2023	26	99,736	3898.81		3,361		3,291		3,746			(70)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/23/2021	03/23/2023	157	614,716	3910.52		19,425		19,020		22,241			(405)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	03/31/2021	03/31/2023	58	231,882	3972.89		6,562		6,426		7,115			(137)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/01/2020	04/01/2021	14,755	36,453,028	2470.5	283,589			11,816		1,273,258			(70,897)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/06/2020	04/06/2021	12,479	33,241,087	2663.68	1,342,498			55,937		4,521,814			(335,625)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2020	04/09/2021	12,859	35,873,650	2789.82	308,590			12,858		3,114,909			(77,148)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2020	04/10/2021	10,798	30,123,189	2789.82	253,136			10,547		2,636,855			(63,284)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2020	04/11/2021	10,686	29,811,585	2789.82	261,336			10,889		3,531,575			(65,334)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2020	04/12/2021	12,065	33,660,178	2789.82	307,366			12,807		3,078,384			(76,841)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/16/2020	04/16/2021	11,682	32,703,084	2799.55	268,640			11,193		3,706,996			(67,160)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/22/2020	04/22/2021	22,373	62,629,178	2799.31	1,733,951			72,248		7,104,490			(433,488)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/24/2020	04/24/2021	11,995	34,026,000	2836.74	270,558			11,273		1,673,954			(67,639)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/24/2020	04/25/2021	10,359	29,385,427	2836.74	236,759			9,865		1,826,427			(59,190)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/24/2020	04/26/2021	8,718	24,731,160	2836.74	201,299			8,387		990,176			(50,325)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/30/2020	04/30/2021	11,800	34,367,077	2912.43	289,151			12,048		795,479			(72,288)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/01/2020	05/01/2021	11,526	32,626,058	2830.71	275,964			34,496		932,191			(68,991)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/01/2020	05/02/2021	10,664	30,187,846	2830.71	256,342			32,043		998,985			(64,086)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/01/2020	05/03/2021	9,709	27,482,877	2830.71	227,859			28,482		1,526,090			(56,965)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/04/2020	05/04/2021	11,033	31,362,663	2842.74	266,229			33,279		1,257,934			(66,557)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/07/2020	05/07/2021	10,698	30,823,235	2881.19	266,257			33,282		1,765,454			(66,564)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/08/2020	05/07/2021	24,483	71,729,956	2929.8	2,930,922			366,365		8,687,062			(732,731)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/08/2020	05/10/2021	13,831	40,522,867	2929.8	1,581,275			197,659		4,554,368			(395,319)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/15/2020	05/15/2021	13,726	39,307,059	2863.7	344,325			43,041		3,972,668			(86,081)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/15/2020	05/16/2021	9,857	28,226,565	2863.7	258,087			32,261		2,830,328			(64,522)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/15/2020	05/17/2021	11,481	32,878,508	2863.7	292,901			36,613		2,910,420			(73,225)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/18/2020	05/18/2021	1,364	2,263,601	1659.311	36,698			4,587		134,461			(9,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/19/2020	05/19/2021	5,978	16,850,260	2818.91	158,235			19,779		651,783			(39,559)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/21/2020	05/21/2021	4,687	13,231,579	2823.13	114,798			14,350		460,386			(28,700)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/21/2020	05/21/2021	11,484	33,861,763	2948.51	310,011			38,751		2,024,486			(77,503)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/29/2020	05/29/2021	9,390	28,585,474	3044.31	256,599			32,075		467,200			(64,150)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/29/2020	05/30/2021	7,712	23,477,902	3044.31	230,867			28,858		435,870			(57,717)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/29/2020	05/31/2021	8,125	24,735,247	3044.31	238,100			29,762		352,699			(59,525)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/02/2020	06/02/2021	11,086	34,154,143	3080.82	350,685			73,059		809,773			(87,671)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/05/2020	06/05/2021	9,684	30,931,080	3193.93	316,920			66,025		1,189,483			(79,230)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/05/2020	06/06/2021	8,942	28,558,922	3193.93	288,668			60,139		1,214,224			(72,167)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/05/2020	06/07/2021	9,019	28,804,618	3193.93	293,609			61,169		1,369,139			(73,402)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/12/2020	06/12/2021	12,271	37,319,673	3041.31	332,924			69,359		2,121,619			(83,231)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/12/2020	06/13/2021	10,275	31,249,875	3041.31	281,267			58,597		2,144,150			(70,317)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/12/2020	06/14/2021	11,543	35,106,014	3041.31	325,694			67,853		2,861,697			(81,424)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/19/2020	06/19/2021	12,270	38,009,573	3097.74	340,950			71,031		2,342,778			(85,237)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/19/2020	06/20/2021	9,279	28,744,017	3097.74	262,263			54,638		1,728,775			(65,566)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/19/2020	06/21/2021	8,760	27,135,476	3097.74	243,765			50,784		1,292,819			(60,941)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/26/2020	06/25/2021	25,911	77,968,656	3009.05	2,361,913			492,065		5,624,431			(590,478)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/26/2020	06/28/2021	12,567	37,815,363	3009.05	1,161,914			242,065		2,727,573			(290,479)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	06/29/2020	06/29/2021	9,136	27,893,280	3053.24	261,056			54,387		500,306			(65,264)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/07/2020	07/07/2021	11,590	36,453,819	3145.32	371,582			108,378		2,135,648			(92,895)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/22/2020	07/22/2021	9,745	31,925,015	3276.02	290,980			84,869		1,415,635			(72,745)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/24/2020	07/24/2021	10,553	33,935,754	3215.63	321,810			93,861		632,858			(80,453)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/24/2020	07/25/2021	7,548	24,272,330	3215.63	232,211			67,728		661,328			(58,053)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	07/24/2020	07/26/2021	8,513	27,375,922	3215.63	250,373			73,025		414,875			(62,593)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/13/2020	08/13/2021	12,051	40,651,521	3373.43	1,018,582			381,968		1,828,521			(254,645)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/18/2020	08/18/2021	9,110	30,882,469	3389.78	304,016			114,006		1,096,928			(76,004)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	08/24/2020	08/24/2021	7,331	25,153,517	3431.28	259,727			97,398		347,866			(64,932)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/11/2020	09/11/2021	7,430	24,822,705	3340.97	221,157			101,363		1,219,745			(55,289)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/11/2020	09/12/2021	6,620	22,115,914	3340.97	189,442			86,827		821,439			(47,360)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/11/2020	09/13/2021	7,791	26,028,397	3340.97	243,463			111,587		1,254,615			(60,866)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	09/29/2020	09/29/2021	8,361	27,887,494	3335.47	231,165			105,951		771,054			(57,791)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/07/2020	10/07/2021	8,664	29,627,761	3419.45	250,770			135,834		948,027			(62,692)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/09/2020	10/09/2021	7,121	24,760,268	3477.13	213,069			115,412		789,550			(53,267)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/09/2020	10/10/2021	7,811	27,159,420	3477.13	241,307			130,708		958,221			(60,327)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/09/2020	10/11/2021	7,006	24,359,151	3477.13	208,545			112,962		927,810			(52,136)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/13/2020	10/13/2021	6,629	23,279,696	3511.93	204,809			110,938		824,952			(51,202)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/26/2020	10/26/2021	7,527	25,598,115	3400.97	221,407			119,929		706,469			(55,352)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	10/27/2020	10/27/2021	8,220	27,869,849	3390.68	235,081			127,335		1,070,428			(58,770)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	11/10/2020	11/10/2021	5,904	17,324,541	2934.62	189,025			118,141		268,889			(47,256)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	11/23/2020	11/23/2021	6,661	23,828,561	3577.59	231,614			144,759		732,958			(57,903)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/03/2020	12/03/2021	7,176	26,313,362	3666.72	216,753			153,533		571,312			(54,188)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/04/2020	12/04/2021	7,970	29,482,602	3699.12	255,255			180,806		272,857			(63,814)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/04/2020	12/05/2021	6,179	22,857,085	3699.12	218,132			154,510		403,039			(54,533)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/04/2020	12/06/2021	8,355	30,906,051	3699.12	287,525			203,663		604,698			(71,881)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/07/2020	12/07/2021	7,335	27,079,468	3691.96	258,616			183,186		522,999			(64,654)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/08/2020	12/08/2021	1,097	1,895,366	1727.127	32,352			22,916		42,719			(8,088)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/14/2020	12/14/2021	8,081	29,475,399	3647.49	277,594			196,629		654,306			(69,399)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/15/2020	12/15/2021	13,757	50,826,781	3694.62	1,212,601			858,926		1,563,560			(303,150)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/17/2021	6,474	11,172,924	1725.891	251,515			178,156		342,891			(62,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/18/2020	12/20/2021	2,604	4,494,095	1725.891	102,116			72,332		139,738			(25,529)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/29/2020	12/29/2021	9,337	34,799,331	3727.04	354,240			250,920		667,116			(88,560)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2020	12/31/2021	9,524	35,772,530	3756.07	350,786			248,473		546,899			(87,696)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2020	01/02/2022	4,441	16,682,053	3756.07	153,710			108,878		366,259			(38,428)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/31/2020	01/03/2022	5,436	20,419,797	3756.07	201,799			142,941		372,591			(50,450)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/08/2021	01/08/2022	8,705	33,292,413	3824.68		305,156		241,582		329,268			(63,574)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/08/2021	01/09/2022	5,883	22,500,072	3824.68		211,324		167,298		323,566			(44,026)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/08/2021	01/10/2022	8,861	33,892,079	3824.68		353,667		279,986		609,795			(73,681)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/15/2022	6,977	26,290,116	3768.25		247,210		195,708		453,675			(51,502)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/16/2022	5,009	18,873,877	3768.25		175,834		139,202		330,447			(36,632)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/17/2022	7,501	28,264,293	3768.25		280,728		222,243		544,912			(58,485)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/18/2022	6,641	25,025,755	3768.25		227,062		179,757		407,603			(47,305)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/19/2021	01/19/2022	8,329	31,642,716	3798.91		303,591		240,343		520,563			(63,248)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/21/2021	01/21/2022	6,129	23,616,657	3853.07		221,409		175,282		389,703			(46,127)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/25/2021	01/25/2022	10,624	40,959,734	3855.36		1,132,049		896,205		1,165,896			(235,843)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/26/2021	01/26/2022	8,188	31,519,676	3849.62		299,777		237,324		363,506			(62,454)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/29/2021	01/29/2022	7,936	29,477,064	3714.24		255,707		202,435		544,360			(53,272)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/29/2021	01/30/2022	6,297	23,386,739	3714.24		208,022		164,684		459,879			(43,338)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	01/29/2021	01/31/2022	7,471	27,750,048	3714.24		235,642		186,550		513,632			(49,092)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2021	02/04/2022	7,554	29,245,338	3871.74		267,143		233,750		211,886			(33,393)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/09/2021	02/09/2022	8,930	34,925,427	3911.23		309,251		270,595		379,926			(38,656)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/10/2021	02/10/2022	7,983	31,212,624	3909.88		270,656		236,824		360,019			(33,832)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/12/2022	8,374	32,951,753	3934.83		300,141		262,623		402,747			(37,518)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/13/2022	6,526	25,680,028	3934.83		240,858		210,751		317,136			(30,107)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/14/2022	5,992	23,577,897	3934.83		224,981		196,858		302,253			(28,123)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/12/2021	02/15/2022	4,910	19,318,690	3934.83		175,195		153,295		252,051			(21,899)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/19/2021	02/19/2022	7,505	29,319,245	3906.71		270,348		236,554		368,676			(33,793)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/19/2021	02/20/2022	6,326	24,715,666	3906.71		229,579		200,882		309,715			(28,697)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/19/2021	02/21/2022	6,711	26,218,787	3906.71		253,083		221,448		346,662			(31,635)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/22/2021	02/22/2022	9,526	36,926,212	3876.5		1,084,463		948,905		1,090,099			(135,558)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/25/2022	19,117	72,859,391	3811.15		2,275,581		1,991,134		2,497,205			(284,448)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/26/2022	7,361	28,054,368	3811.15		261,952		229,208		398,543			(32,744)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/27/2022	7,145	27,229,415	3811.15		257,297		225,135		382,745			(32,162)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/26/2021	02/28/2022	16,722	63,728,239	3811.15		1,297,831		1,135,602		1,546,634			(162,229)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/03/2021	03/03/2022	16,101	61,502,126	3819.72		1,225,940		1,174,859		1,465,424			(51,081)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/08/2021	03/08/2022	11,379	43,484,383	3821.35		1,244,020		1,192,186		1,390,223			(51,834)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/09/2021	03/09/2022	7,715	29,898,743	3875.44		300,021		287,520		421,520			(12,501)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/15/2021	03/15/2022	364	1,445,313	3968.94		20,668		19,807		18,752			(861)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/16/2021	03/16/2022	8,212	32,539,946	3962.71		310,544		297,605		351,651			(12,939)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/23/2021	03/23/2022	7,819	30,575,998	3910.52		310,890		297,936		382,582			(12,954)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/25/2020	03/25/2022	769	1,260,261	1639.534	42,597			20,411		105,636			(5,325)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/29/2021	03/29/2022	6,206	24,644,148	3971.09		248,367		238,018		259,157			(10,349)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/31/2021	03/31/2022	9,220	36,629,072	3972.89		403,541		386,726		421,617			(16,814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/18/2020	05/18/2022	519	861,782	1659.311	29,731			16,724		62,761			(3,716)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	12/08/2020	12/08/2022	235	405,564	1727.127	14,722			12,575		17,960			(1,840)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/18/2020	12/16/2022	1,194	2,060,341	1725.891	74,790			63,883		92,599			(9,349)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/18/2020	12/19/2022	684	1,180,877	1725.891	43,102			36,816		53,149			(5,388)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/18/2020	12/20/2022	546	942,551	1725.891	34,497			29,467		42,442			(4,312)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2020	04/01/2021	1,311	3,239,604	2470.5	55,694			2,321		228,317			(13,924)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2020	04/06/2021	9,166	24,415,457	2663.68	234,319			9,763		1,782,113			(58,580)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2020	04/07/2021	1,443	3,837,982	2659.41	69,500			2,896		285,700			(17,375)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2020	04/09/2021	1,581	4,409,686	2789.82	63,059			2,627		99,216			(15,765)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2020	04/12/2021	469	1,308,155	2789.82	18,707			779		29,433			(4,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2020	04/13/2021	1,625	2,685,254	1652.453	59,613			2,484		197,450			(14,903)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2020	04/13/2021	357	986,397	2761.63	27,027			1,126		215,797			(6,757)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2020	04/15/2021	12,798	35,620,089	2783.36	308,827			12,868		4,300,317			(77,207)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/16/2021	1,381	3,970,282	2874.56	55,584			2,316		89,326			(13,896)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/17/2021	13,869	39,866,237	2874.56	343,793			14,325		3,582,848			(85,948)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/18/2021	9,124	26,228,243	2874.56	236,485			9,854		2,408,896			(59,121)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/17/2020	04/19/2021	9,664	27,780,777	2874.56	254,709			10,613		2,531,939			(63,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	1,306	2,154,603	1650.374	39,493			1,646		122,986			(9,873)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2021	767	2,097,844	2736.56	29,580			1,232		47,198			(7,395)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2020	04/22/2021	4,551	7,520,021	1652.233	150,433			6,268		478,561			(37,608)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2020	04/22/2021	3,719	10,431,949	2805.25	97,677			4,070		440,715			(24,419)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2019	04/23/2021	1,226	2,091,857	1705.641	66,730			1,390		83,807			(8,341)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2020	04/23/2021	11,420	31,950,466	2797.8	261,599			10,900		2,017,019			(65,400)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/24/2020	04/24/2021	369	1,047,880	2836.74	29,445			1,227		210,921			(7,361)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2020	04/28/2021	1,567	2,599,547	1658.547	52,342			2,181		163,650			(13,086)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2020	04/29/2021	2,950	4,898,999	1660.633	94,489			3,937		281,740			(23,622)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2020	04/29/2021	336	986,214	2939.51	26,431			1,101		107,630			(6,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/01/2020	04/30/2021	5,385	8,900,445	1652.924	171,049			21,381		550,487			(42,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/01/2020	05/03/2021	1,344	2,221,298	1652.924	41,984			5,248		131,158			(10,496)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2020	05/04/2021	1,493	2,467,545	1653.149	47,736			5,967		154,915			(11,934)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2020	05/06/2021	369	1,052,145	2848.42	29,776			3,722		167,485			(7,444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2020	05/13/2021	10,856	30,613,338	2820	270,984			33,873		2,592,062			(67,746)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/14/2021	5,116	8,450,021	1651.574	174,808			21,851		562,749			(43,702)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/14/2019	05/14/2021	1,298	2,183,662	1682.611	70,096			4,381		118,585			(8,762)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/14/2020	05/14/2021	11,240	32,062,626	2852.5	260,092			32,512		2,927,493			(65,023)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/17/2021	1,210	1,998,526	1651.574	37,902			4,738		112,247			(9,476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2019	05/20/2021	494	832,118	1683.695	26,545			1,659		44,638			(3,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2020	05/21/2021	3,757	6,233,160	1658.911	129,094			16,137		384,306			(32,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/23/2019	05/21/2021	244	410,525	1681.424	13,096			818		22,605			(1,637)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/22/2019	05/21/2021	540	911,019	1688.624	29,062			1,816		46,089			(3,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2020	05/27/2021	2,139	3,566,059	1667.171	68,097			8,512		183,646			(17,024)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2020	05/28/2021	1,750	2,917,003	1666.564	64,466			8,058		188,016			(16,116)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2019	05/28/2021	747	1,251,067	1674.156	40,034			2,502		74,616			(5,004)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/29/2020	05/29/2021	321	978,063	3044.31	25,332			3,166		75,689			(6,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2019	06/03/2021	1,164	1,946,483	1672.443	62,287			6,488		118,224			(7,786)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2020	06/04/2021	3,874	6,487,513	1674.71	131,051			27,302		340,707			(32,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/05/2020	06/04/2021	4,178	7,022,033	1680.652	145,919			30,400		362,486			(36,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/05/2020	06/07/2021	1,044	1,754,799	1680.652	35,529			7,402		87,231			(8,882)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2020	06/10/2021	365	1,164,027	3190.14	31,080			6,475		145,104			(7,770)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/11/2021	5,250	8,752,841	1667.203	178,578			37,204		503,437			(44,645)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2019	06/11/2021	2,117	3,601,751	1701.732	114,896			11,968		154,452			(14,362)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/12/2021	457	1,389,019	3041.31	39,309			8,189		207,768			(9,827)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/14/2021	2,377	3,963,026	1667.203	78,055			16,261		213,430			(19,514)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2020	06/17/2021	3,010	5,031,727	1671.732	103,302			21,521		275,078			(25,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/20/2019	06/18/2021	704	1,205,633	1712.856	38,098			3,969		44,206			(4,762)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2020	06/18/2021	9,298	28,965,418	3115.34	250,389			52,164		1,605,531			(62,597)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2020	06/23/2021	5,530	15,728,240	2844.18	128,488			26,768		427,809			(32,122)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2020	06/23/2021	351	1,097,787	3131.29	30,738			6,404		135,124			(7,685)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2019	06/24/2021	1,032	1,766,296	1711.268	56,345			5,869		66,586			(7,043)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/26/2020	06/25/2021	5,090	8,462,316	1662.432	174,525			36,359		499,217			(43,631)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/26/2020	06/28/2021	2,866	4,764,257	1662.432	98,647			20,551		281,111			(24,662)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/30/2020	06/30/2021	606	1,879,038	3100.29	26,870			5,598		39,514			(6,718)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/06/2020	07/06/2021	761	1,272,297	1672.873	28,372			8,275		77,131			(7,093)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/06/2020	07/06/2021	12,141	38,606,220	3179.72	389,312			113,549		1,709,112			(97,328)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/07/2020	07/07/2021	361	1,136,683	3145.32	29,667			8,653		132,429			(7,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/08/2019	07/08/2021	652	1,119,424	1717.995	35,934			5,240		38,572			(4,492)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/09/2021	3,811	6,352,909	1667.183	129,317			37,717		346,471			(32,329)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/09/2021	603	1,900,566	3152.05	27,178			7,927		38,955			(6,795)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/14/2020	07/14/2021	9,804	31,347,864	3197.52	304,481			88,807		2,056,873			(76,120)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2020	07/16/2021	3,099	5,205,677	1679.833	105,607			30,802		252,274			(26,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/16/2021	4,690	7,881,151	1680.448	161,748			47,177		393,445			(40,437)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/16/2021	1,046	3,372,243	3224.73	47,886			13,967		71,360			(11,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/19/2021	2,356	3,959,633	1680.448	82,664			24,110		201,890			(20,666)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/19/2021	446	1,436,862	3224.73	20,403			5,951		30,345			(5,101)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/20/2020	07/20/2021	5,066	14,480,313	2858.24	133,567			38,957		399,969			(33,392)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/20/2020	07/20/2021	499	1,622,014	3251.84	23,195			6,765		34,093			(5,799)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/21/2020	07/21/2021	7,445	21,316,822	2863.18	200,157			58,379		559,510			(50,039)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/21/2020	07/21/2021	614	2,000,511	3257.3	28,607			8,344		41,983			(7,152)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2021	3,316	5,580,544	1682.712	117,986			34,413		281,527			(29,497)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2021	795	2,604,176	3276.02	37,761			11,013		54,447			(9,440)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/23/2020	07/23/2021	3,645	6,134,553	1682.967	129,266			37,703		306,682			(32,316)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/23/2020	07/23/2021	3,835	10,996,568	2867.11	95,142			27,750		252,889			(23,785)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2020	07/23/2021	1,105	3,554,582	3215.63	51,186			14,929		74,970			(12,796)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/23/2020	07/23/2021	9,546	30,887,505	3235.66	277,755			81,012		888,670			(69,439)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2020	07/26/2021	542	1,743,974	3215.63	25,113			7,325		36,711			(6,278)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2020	07/27/2021	1,395	2,347,766	1683.204	48,709			14,207		114,566			(12,177)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/27/2020	07/27/2021	7,724	25,020,514	3239.41	239,350			69,810		666,497			(59,838)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2020	07/30/2021	4,145	6,971,919	1681.982	152,477			44,473		363,697			(38,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/01/2019	07/30/2021	666	1,136,462	1705.134	37,446			7,021		47,686			(4,681)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2020	07/30/2021	3,770	10,804,347	2865.66	97,499			28,437		263,583			(24,375)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/30/2020	07/30/2021	9,191	29,836,327	3246.22	265,660			77,484		160,522			(66,415)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2020	07/30/2021	1,193	3,903,141	3271.12	55,425			16,166		81,224			(13,856)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2020	07/31/2021	9,555	31,255,837	3271.12	298,655			87,108		169,045			(74,664)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2020	08/01/2021	7,456	24,390,011	3271.12	239,078			69,731		195,173			(59,769)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2020	08/02/2021	8,089	26,459,551	3271.12	261,470			76,262		278,418			(65,368)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2020	08/03/2021	691	2,277,631	3294.61	32,798			12,299		47,071			(8,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2021	965	1,622,964	1682.532	32,275			12,103		74,800			(8,069)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2021	5,944	17,039,219	2866.84	161,431			60,537		429,403			(40,358)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2021	362	1,198,433	3306.51	33,197			12,449		84,448			(8,299)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/07/2020	08/06/2021	957	3,207,229	3351.28	46,505			17,439		65,400			(11,626)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/07/2020	08/09/2021	470	1,575,606	3351.28	22,846			8,567		32,061			(5,712)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2021	1,580	2,672,086	1691.193	54,999			20,624		116,069			(13,750)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2021	4,804	13,844,543	2881.72	136,885			51,332		307,136			(34,221)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2019	08/13/2021	1,947	3,308,135	1699.281	108,441			20,333		150,556			(13,555)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2020	08/13/2021	3,471	10,006,724	2882.99	97,520			36,570		213,770			(24,380)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/14/2020	08/13/2021	1,022	3,447,084	3372.85	49,983			18,744		69,612			(12,496)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2020	08/13/2021	355	1,199,218	3373.43	17,389			6,521		24,214			(4,347)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/14/2020	08/16/2021	489	1,650,792	3372.85	23,936			8,976		33,268			(5,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021	712	1,205,038	1692.431	27,716			10,393		59,590			(6,929)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2021	4,928	14,211,389	2883.94	143,340			53,753		317,950			(35,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/20/2021	5,028	8,492,480	1688.885	179,800			67,425		384,232			(44,950)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/20/2021	9,248	26,616,212	2878.13	302,077			113,279		701,410			(75,519)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/20/2021	941	3,195,487	3397.16	46,335			17,375		63,851			(11,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2021	2,225	3,756,956	1688.885	74,781			28,043		163,659			(18,695)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2021	3,393	9,765,309	2878.13	109,873			41,203		255,547			(27,468)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2021	672	2,282,849	3397.16	33,101			12,413		45,523			(8,275)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/24/2020	08/24/2021	466	1,599,843	3431.28	23,038			8,639		31,603			(5,759)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2020	08/26/2021	781	2,717,955	3478.73	50,174			18,815		76,601			(12,544)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2020	08/27/2021	8,952	31,192,810	3484.55	289,070			108,401		546,458			(72,268)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/28/2020	08/28/2021	7,376	25,875,889	3508.01	249,775			93,665		170,234			(62,444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/28/2020	08/29/2021	6,358	22,305,221	3508.01	211,230			79,211		155,777			(52,807)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/28/2020	08/30/2021	6,431	22,561,346	3508.01	214,003			80,251		78,795			(53,501)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2021	595	1,007,297	1692.896	23,772			8,915		49,817			(5,943)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2021	4,612	13,308,732	2885.39	146,172			54,815		317,292			(36,543)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2021	7,455	26,095,125	3500.31	269,307			100,990		93,930			(67,327)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2020	09/02/2021	4,786	13,884,176	2900.87	145,293			66,593		271,675			(36,323)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2020	09/02/2021	496	1,777,591	3580.84	26,308			12,058		33,268			(6,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/05/2019	09/03/2021	557	952,208	1708.974	30,852			7,070		38,857			(3,856)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/04/2020	09/04/2021	252	862,105	3426.96	24,829			11,380		40,525			(6,207)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/08/2020	09/08/2021	3,896	11,198,187	2874.54	110,932			50,844		269,916			(27,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2019	09/09/2021	352	602,693	1711.716	19,467			4,461		23,843			(2,433)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2020	09/09/2021	881	2,993,129	3398.96	42,802			19,617		59,020			(10,700)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2020	09/10/2021	4,147	6,996,343	1686.882	148,837			68,217		325,091			(37,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2019	09/10/2021	2,011	3,446,337	1713.663	111,799			25,621		133,042			(13,975)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2020	09/10/2021	3,098	8,907,990	2875.41	81,760			37,474		202,385			(20,440)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/14/2020	09/14/2021	4,646	13,419,115	2888.01	143,906			65,957		312,742			(35,977)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2020	09/15/2021	270	918,266	3401.2	25,069			11,490		79,989			(6,267)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2020	09/17/2021	3,165	5,368,258	1696.22	117,145			53,692		230,908			(29,286)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2020	09/17/2021	4,240	12,261,124	2891.67	117,783			53,984		242,397			(29,446)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/17/2021	1,119	3,712,906	3319.47	51,238			23,484		74,236			(12,810)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/18/2021	10,330	34,291,392	3319.47	293,608			134,570		1,494,169			(73,402)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/19/2021	8,664	28,759,569	3319.47	250,672			114,891		1,307,817			(62,668)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/20/2021	8,978	29,802,848	3319.47	270,349			123,910		1,306,370			(67,587)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2020	09/22/2021	488	1,617,436	3315.57	22,644			10,379		32,276			(5,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2020	09/23/2021	2,581	4,326,925	1676.433	97,573			44,721		233,424			(24,393)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2020	09/23/2021	8,145	26,365,116	3236.92	211,040			96,727		1,220,351			(52,760)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2020	09/24/2021	3,038	5,098,044	1678.158	109,083			49,996		255,378			(27,271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/26/2019	09/24/2021	320	549,175	1714.05	17,804			4,080		21,317			(2,226)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/25/2020	09/24/2021	10,467	30,012,292	2867.24	325,872			149,358		863,991			(81,468)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/25/2020	09/25/2021	285	941,326	3298.46	26,545			12,167		88,673			(6,636)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/25/2020	09/27/2021	3,323	9,527,195	2867.24	100,515			46,069		267,821			(25,129)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2020	09/28/2021	558	1,871,744	3351.6	26,017			11,925		36,930			(6,504)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/29/2020	09/29/2021	7,158	20,554,581	2871.59	219,906			100,790		555,666			(54,977)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2020	09/30/2021	596	2,005,096	3363	27,871			12,774		39,412			(6,968)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/01/2021	742	2,483,476	3348.44	34,769			18,833		48,953			(8,692)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/01/2020	10/01/2021	380	1,285,891	3380.8	18,002			9,751		25,152			(4,501)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/02/2021	8,866	29,687,200	3348.44	267,307			144,791		1,011,311			(66,827)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/03/2021	8,185	27,408,089	3348.44	221,680			120,076		948,230			(55,420)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/04/2021	9,520	31,877,911	3348.44	288,464			156,252		666,358			(72,116)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2020	10/05/2021	389	1,324,321	3408.63	18,540			10,043		25,658			(4,635)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2020	10/07/2021	206	704,955	3419.45	19,668			10,654		51,938			(4,917)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2020	10/08/2021	3,691	10,721,346	2904.38	107,101			58,013		196,545			(26,775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/09/2020	10/08/2021	8,500	24,708,978	2906.87	287,256			155,597		508,358			(71,814)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2020	10/08/2021	620	2,137,735	3446.83	29,715			16,095		40,913			(7,429)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/09/2020	10/11/2021	4,764	13,847,635	2906.87	165,905			89,865		294,095			(41,476)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/12/2020	10/12/2021	534	1,885,724	3534.22	26,212			14,198		35,037			(6,553)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/13/2020	10/13/2021	490	1,721,902	3511.93	23,934			12,964		32,209			(5,984)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021	7,750	27,038,573	3488.67	235,314			127,462		872,718			(58,829)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/15/2019	10/15/2021	1,213	2,076,283	1712.384	67,272			18,219		83,550			(8,409)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/15/2020	10/15/2021	3,688	10,717,970	2906.32	114,152			61,832		208,840			(28,538)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/15/2020	10/15/2021	7,071	24,631,364	3483.34	215,604			116,786		936,187			(53,901)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/15/2021	691	2,408,016	3483.81	34,675			18,783		45,385			(8,669)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/16/2021	8,487	29,567,379	3483.81	255,707			138,508		1,078,363			(63,927)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/17/2021	6,863	23,910,028	3483.81	192,931			104,504		866,983			(48,233)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/18/2021	8,742	30,454,267	3483.81	272,752			147,740		1,051,583			(68,188)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/19/2020	10/19/2021	7,086	24,284,853	3426.92	212,280			114,985		887,222			(53,070)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/21/2020	10/21/2021	7,860	27,002,966	3435.56	215,107			116,516		904,908			(53,777)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/28/2020	10/28/2021	8,794	28,764,366	3271.03	214,161			116,004		973,240			(53,540)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/30/2020	10/30/2021	263	860,381	3269.96	24,005			13,003		57,334			(6,001)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/05/2021	1,178	4,134,870	3509.44	58,302			36,439		76,314			(14,575)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/06/2021	8,635	30,302,645	3509.44	291,963			182,477		775,104			(72,991)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/07/2021	7,611	26,710,799	3509.44	231,630			144,769		633,908			(57,907)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/08/2021	8,319	29,195,269	3509.44	270,068			168,792		547,877			(67,517)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2020	11/09/2021	5,140	15,022,708	2922.74	175,386			109,616		277,863			(43,847)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2020	11/09/2021	6,989	24,815,522	3550.5	277,148			173,218		683,484			(69,287)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/11/2020	11/11/2021	9,519	34,009,245	3572.66	304,532			190,333		971,304			(76,133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	5,457	9,381,290	1719.113	207,864			129,915		308,473			(51,966)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2019	11/12/2021	431	748,900	1735.817	24,414			7,629		22,836			(3,052)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	8,155	23,913,508	2932.38	265,925			166,203		391,698			(66,481)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/12/2020	11/12/2021	6,656	23,541,694	3537.01	208,587			130,367		633,735			(52,147)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	988	3,543,181	3585.15	50,667			31,667		63,392			(12,667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	2,521	4,334,230	1719.113	100,713			62,946		151,920			(25,178)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	3,986	11,689,466	2932.38	149,564			93,477		222,805			(37,391)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	341	1,223,759	3585.15	17,500			10,937		21,856			(4,375)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/17/2020	11/17/2021	7,059	25,480,008	3609.53	249,315			155,822		781,573			(62,329)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2020	11/18/2021	8,326	29,705,755	3567.79	276,826			173,016		768,223			(69,206)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	6,581	23,573,168	3581.87	209,723			131,077		602,559			(52,431)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/20/2020	11/20/2021	7,966	28,339,101	3557.54	261,167			163,229		761,104			(65,292)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/20/2020	11/21/2021	6,464	22,997,366	3557.54	224,037			140,023		659,667			(56,009)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/20/2020	11/22/2021	6,731	23,944,417	3557.54	228,016			142,510		756,135			(57,004)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/23/2020	11/23/2021	549	1,963,775	3577.59	28,082			17,551		35,015			(7,020)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/27/2020	11/27/2021	5,463	19,876,180	3638.35	212,499			132,812		622,362			(53,125)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/27/2020	11/28/2021	3,262	11,867,337	3638.35	116,061			72,538		333,388			(29,015)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/27/2020	11/29/2021	6,275	22,829,134	3638.35	228,619			142,887		565,298			(57,155)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/30/2020	11/30/2021	7,615	27,579,412	3621.63	274,460			171,538		683,481			(68,615)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2019	12/02/2021	968	1,680,172	1736.243	55,278			19,578		52,058			(6,910)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2020	12/02/2021	568	2,083,539	3669.01	29,586			20,957		35,640			(7,397)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2020	12/03/2021	418	1,531,691	3666.72	21,903			15,515		26,212			(5,476)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/03/2021	1,089	4,028,381	3699.12	56,800			40,233		67,990			(14,200)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/06/2021	502	1,858,160	3699.12	26,200			18,558		31,315			(6,550)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021	530	1,960,385	3702.25	28,034			19,857		32,961			(7,008)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/09/2020	12/09/2021	8,488	31,176,656	3672.82	276,129			195,592		585,079			(69,032)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2020	12/10/2021	3,830	6,609,197	1725.428	151,326			107,189		213,197			(37,831)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2020	12/10/2021	3,106	9,142,575	2943.93	94,663			67,053		129,676			(23,666)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/10/2021	703	2,574,134	3663.46	36,810			26,074		43,955			(9,203)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/11/2021	9,290	34,032,805	3663.46	321,031			227,397		796,952			(80,258)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/12/2021	7,853	28,770,067	3663.46	256,660			181,801		622,952			(64,165)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/13/2021	8,485	31,083,818	3663.46	307,868			218,073		703,758			(76,967)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/15/2020	12/15/2021	8,812	32,557,972	3694.62	301,858			213,816		743,171			(75,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2020	12/16/2021	2,634	4,542,664	1724.708	101,135			71,637		142,840			(25,284)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/16/2020	12/16/2021	299	1,108,216	3701.17	30,808			21,823		34,062			(7,702)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/18/2020	12/17/2021	9,742	28,689,204	2944.82	335,275			237,487		458,919			(83,819)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/17/2020	12/17/2021	4,212	12,412,598	2947.14	127,922			90,611		174,503			(31,981)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/17/2020	12/17/2021	8,538	31,784,130	3722.48	290,189			205,551		736,142			(72,547)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/18/2020	12/18/2021	324	1,201,953	3709.41	36,059			25,542		42,158			(9,015)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/18/2020	12/20/2021	4,437	13,066,637	2944.82	155,365			110,051		212,737			(38,841)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/21/2020	12/21/2021	8,840	32,664,728	3694.92	321,134			227,470		747,630			(80,284)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/24/2021	4,759	17,624,012	3703.06	149,687			106,028		275,681			(37,422)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/25/2021	195	721,903	3703.06	6,208			4,398		11,412			(1,552)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/26/2021	4,105	15,200,900	3703.06	130,553			92,475		197,346			(32,638)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/24/2020	12/27/2021	7,781	28,811,670	3703.06	301,406			213,496		727,198			(75,351)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/28/2020	12/28/2021	13,376	49,964,394	3735.36	532,624			377,276		1,123,326			(133,156)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/29/2020	12/29/2021	405	1,508,213	3727.04	41,476			29,379		43,736			(10,369)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	3,830	6,606,758	1725.166	157,209			111,356		222,892			(39,302)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	9,375	27,600,018	2943.87	313,671			222,183		446,761			(78,418)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	13,007	48,544,231	3732.04	459,112			325,204		819,673			(114,778)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/04/2021	01/04/2022	10,877	40,253,628	3700.65	392,944			311,080		440,977			(81,863)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2022	110	413,856	3748.14	11,754			9,305		9,754			(2,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/12/2021	01/12/2022	8,979	34,132,493	3801.19	319,306			252,784		555,840			(66,522)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2022	820	3,091,763	3768.25	43,903			34,757		49,774			(9,146)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	341	1,295,235	3795.54	18,651			14,766		20,557			(3,886)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/15/2022	380	1,431,731	3768.25	41,830			33,116		37,228			(8,715)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/18/2022	156	587,878	3768.25	8,348			6,609		9,452			(1,739)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/19/2021	01/19/2022	720	2,735,260	3798.91	39,114			30,965		43,246			(8,149)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/20/2021	01/20/2022	583	2,245,988	3851.85	32,791			25,960		33,530			(6,832)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	979	3,760,729	3841.47	74,989			59,367		68,434			(15,623)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	286	1,103,464	3853.07	16,111			12,754		16,439			(3,356)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/22/2022	8,842	33,967,592	3841.47	307,940			243,786		616,541			(64,154)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/23/2022	6,473	24,866,885	3841.47	242,856			192,261		460,825			(50,595)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/24/2022	6,715	25,794,812	3841.47	255,112			201,964		357,600			(53,148)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/26/2021	01/26/2022	4,963	14,693,407	2960.85	166,776			132,031		214,810			(34,745)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/26/2021	01/26/2022	10,766	41,445,684	3849.62	1,029,840			815,290		1,072,587			(214,550)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2021	01/27/2022	4,190	12,339,477	2944.92	134,513			106,490		201,377			(28,024)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2021	01/27/2022	6,651	24,947,776	3750.77	222,680			176,288		446,083			(46,392)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022	6,827	25,763,549	3773.86	235,366			205,945		447,222			(29,421)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/02/2021	02/02/2022	386	1,475,322	3826.31	21,097			18,460		22,672			(2,637)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/03/2021	02/03/2022	306	1,172,218	3830.17	16,763			14,667		17,932			(2,095)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2021	02/04/2022	3,436	5,947,406	1730.797	141,696			123,984		193,340			(17,712)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/05/2021	02/04/2022	373	1,451,221	3886.83	42,510			37,196		25,260			(5,314)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/08/2021	02/08/2022	3,548	10,537,484	2970.18	125,192			109,543		152,060			(15,649)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/10/2020	02/10/2022	575	1,008,660	1753.649	32,781			14,342		26,937			(4,098)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/10/2021	02/10/2022	7,982	31,210,573	3909.88		745,152		652,008		717,709			(93,144)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2020	02/11/2022	736	1,292,650	1755.722	42,140			18,436		33,644			(5,268)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2021	02/11/2022	301	1,176,994	3916.38		16,949		14,830		15,782			(2,119)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/16/2021	02/16/2022	319	1,255,723	3932.59		17,957		15,712		16,557			(2,245)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/19/2021	02/18/2022	321	1,255,679	3906.71		37,078		32,443		20,330			(4,635)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2021	02/18/2022	275	1,074,831	3913.97		15,478		13,543		14,420			(1,935)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2021	02/22/2022	256	991,464	3876.5		14,277		12,492		14,060			(1,785)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2021	02/23/2022	439	1,704,939	3881.37		24,551		21,482		23,959			(3,069)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/26/2021	02/25/2022	458	1,747,262	3811.15		51,925		45,434		37,012			(6,491)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/25/2021	02/25/2022	352	1,349,515	3829.34		19,298		16,886		20,553			(2,412)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2022	1,686	2,939,377	1743.419		70,356		67,424		83,411			(2,931)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/02/2021	03/02/2022	3,377	10,051,517	2976.17		112,299		107,620		134,158			(4,679)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/02/2021	03/02/2022	9,620	37,232,323	3870.29		986,745		945,631		1,014,790			(41,114)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	539	153,725	285.3514		3,414		3,272		2,908			(142)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	395	1,508,981	3819.72		21,428		20,535		23,188			(893)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	738	209,893	284.3971		4,656		4,462		4,325			(194)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/04/2021	03/04/2022	17,208	64,846,615	3768.47		1,238,110		1,186,522		1,548,770			(51,588)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	744	2,857,194	3841.94		41,144		39,429		42,770			(1,714)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/05/2022	292	1,121,416	3841.94		31,566		30,251		22,532			(1,315)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/07/2022	382	1,467,544	3841.94		21,133		20,252		21,953			(881)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	959	271,244	282.9485		6,024		5,773		6,356			(251)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	2,576	4,522,868	1755.804		109,508		104,945		114,028			(4,563)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	3,946	11,831,635	2998.59		140,017		134,183		137,810			(5,834)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/11/2021	03/11/2022	638	182,185	285.6648		4,046		3,878		3,397			(169)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/12/2021	03/12/2022	272	1,071,177	3943.34		31,599		30,283		18,509			(1,317)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/15/2021	03/15/2022	1,152	328,575	285.3099		7,297		6,993		6,363			(304)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	1,896	541,068	285.3705		12,017		11,516		10,439			(501)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	315	1,247,226	3962.71		17,711		16,973		16,169			(738)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2022	1,358	387,856	285.6459		8,614		8,255		7,317			(359)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/18/2022	1,627	462,132	284.0757		10,251		9,824		9,995			(427)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/18/2022	401	1,570,648	3915.46		22,460		21,524		20,870			(936)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/19/2022	521	2,037,084	3913.1		58,629		56,186		33,933			(2,443)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	557	158,413	284.6271		3,518		3,372		3,289			(147)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	1,756	3,095,676	1762.833		72,079		69,076		68,356			(3,003)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	4,020	12,104,760	3010.89		149,559		143,327		133,330			(6,232)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	373	1,469,047	3940.59		21,154		20,273		19,118			(881)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	1,820	517,872	284.5584		11,502		11,023		10,832			(479)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	3,616	10,861,489	3003.48		131,064		125,603		125,177			(5,461)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	267	1,046,014	3910.52		28,483		27,297		15,094			(1,187)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022	1,494	424,324	283.9715		9,424		9,032		9,338			(393)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022	7,980	31,034,752	3889.14		324,848		311,313		380,248			(13,535)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/25/2022	2,210	627,729	284.0498		13,924		13,344		13,743			(580)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/25/2022	1,275	362,443	284.2989		8,040		7,705		7,771			(335)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/25/2022	296	1,157,347	3909.52		32,412		31,061		16,585			(1,350)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/26/2022	7,114	28,274,773	3974.54		289,361		277,304		297,799			(12,057)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/27/2022	7,270	28,895,320	3974.54		288,341		276,327		301,105			(12,014)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/28/2022	6,716	26,691,449	3974.54		272,455		261,102		270,653			(11,352)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	798	226,398	283.7691		5,028		4,819		5,102			(210)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	370	1,470,821	3971.09		21,033		20,156		19,072			(876)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2022	2,839	804,771	283.5163		17,874		17,129		18,540			(745)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	897	254,956	284.1246		5,662		5,426		5,594			(236)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	4,193	12,705,281	3030.15		142,489		136,552		105,858			(5,937)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	167	665,418	3972.89		20,919		20,047		11,614			(872)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2020	04/13/2022	624	1,030,414	1652.453	33,488			17,442		78,608			(4,186)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2020	04/21/2022	617	1,018,542	1650.374	32,593			16,976		79,057			(4,074)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2020	04/22/2022	580	958,948	1652.233	30,686			15,982		73,397			(3,836)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2020	04/28/2022	667	1,106,255	1658.547	35,400			18,438		80,718			(4,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/01/2020	04/29/2022	419	692,402	1652.924	22,226			12,502		52,782			(2,778)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2020	04/29/2022	529	877,761	1660.633	28,088			14,629		63,015			(3,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/01/2020	05/03/2022	598	989,138	1652.924	31,751			17,860		75,456			(3,969)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2020	05/04/2022	440	727,994	1653.149	23,514			13,227		55,449			(2,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/13/2022	840	1,388,122	1651.574	45,530			25,611		107,175			(5,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2020	05/20/2022	348	577,116	1658.911	19,103			10,745		42,178			(2,388)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2020	05/27/2022	455	758,175	1667.171	25,020			14,074		51,993			(3,127)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2020	06/03/2022	398	666,045	1674.71	21,780			13,159		43,038			(2,722)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/05/2020	06/06/2022	442	743,118	1680.652	24,523			14,816		45,737			(3,065)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/12/2020	06/10/2022	628	1,047,577	1667.203	34,675			20,949		72,062			(4,334)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2020	06/17/2022	457	763,148	1671.732	25,260			15,261		50,713			(3,158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/26/2020	06/24/2022	723	1,201,559	1662.432	40,132			24,246		86,083			(5,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/08/2022	359	598,112	1667.183	20,037			12,940		41,425			(2,505)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/16/2020	07/15/2022	375	630,555	1679.833	21,061			13,602		39,531			(2,633)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/15/2022	520	873,576	1680.448	29,265			18,900		54,490			(3,658)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/18/2022	444	746,192	1680.448	24,997			16,144		46,586			(3,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2022	910	1,532,094	1682.712	51,325			33,147		93,996			(6,416)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/04/2020	08/04/2022	317	533,199	1682.532	17,969			12,354		32,891			(2,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/10/2020	08/10/2022	282	476,131	1691.193	15,998			10,999		27,381			(2,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/17/2020	08/17/2022	561	949,228	1692.431	32,084			22,058		54,152			(4,010)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/19/2022	640	1,081,661	1688.885	36,668			25,209		63,612			(4,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2022	247	417,173	1688.885	14,184			9,751		24,566			(1,773)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/31/2020	08/31/2022	240	405,683	1692.896	13,915			9,567		23,166			(1,739)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/10/2020	09/09/2022	566	955,507	1686.882	32,774			23,898		57,517			(4,097)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/17/2020	09/16/2022	331	562,080	1696.22	19,111			13,935		31,390			(2,389)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/23/2020	09/23/2022	218	364,870	1676.433	12,552			9,152		23,970			(1,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/24/2020	09/23/2022	365	612,858	1678.158	21,021			15,328		39,722			(2,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/11/2022	585	1,006,515	1719.113	36,436			29,604		47,231			(4,554)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2022	328	564,590	1719.113	20,495			16,652		26,542			(2,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/10/2020	12/09/2022	685	1,181,270	1725.428	42,644			36,425		53,129			(5,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2022	310	534,371	1725.166	19,505			16,660		24,329			(2,438)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/04/2021	02/03/2023	1,157	2,002,871	1730.797		73,305		68,724		88,290			(4,582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/01/2021	03/01/2023	509	887,614	1743.419		33,019		32,331		35,501			(688)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2023	933	1,638,435	1755.804		59,967		58,717		58,870			(1,249)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2023	1,062	303,000	285.3705		9,258		9,065		8,874			(193)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/17/2023	479	136,125	283.8926		4,157		4,070		4,358			(87)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/17/2023	2,955	839,552	284.0757		25,620		25,086		26,587			(534)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2023	1,656	473,085	285.6459		14,458		14,157		13,638			(301)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	444	126,339	284.6271		3,860		3,780		3,888			(80)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	1,476	2,602,599	1762.833		96,036		94,035		88,434			(2,001)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2023	799	227,437	284.5584		6,950		6,805		7,033			(145)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2023	781	221,918	283.9715		6,781		6,640		7,110			(141)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/24/2023	1,608	456,750	284.0498		13,949		13,658		14,567			(291)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/24/2023	884	251,400	284.2989		7,672		7,512		7,901			(160)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2023	3,791	1,074,790	283.5163		32,833		32,149		35,524			(684)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/01/2020	04/01/2021	4,357	7,148,597	1640.814	157,802			6,575		516,704			(39,451)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/01/2021	3,659	6,005,314	1641.261	125,635			5,235		422,468			(31,409)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/02/2019	04/01/2021	1,418	2,410,925	1699.64	76,185			1,587		105,422			(9,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/03/2019	04/01/2021	1,398	2,376,653	1699.752	75,102			1,565		103,760			(9,388)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/04/2019	04/01/2021	699	1,189,621	1702.227	37,473			781		50,131			(4,684)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/01/2020	04/01/2021	5,695	15,834,276	2780.2	122,624			5,109		749,927			(30,656)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/01/2021	7,654	21,291,251	2781.79	219,667			9,153		1,150,484			(54,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/05/2021	1,919	3,149,377	1641.261	65,858			2,744		212,341			(16,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/05/2019	04/05/2021	1,403	2,393,161	1705.326	75,385			1,571		96,317			(9,423)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/05/2021	5,102	14,191,943	2781.79	153,369			6,390		773,416			(38,342)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/06/2020	04/06/2021	1,904	3,138,185	1648.238	71,237			2,968		239,370			(17,809)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/06/2020	04/06/2021	4,799	13,407,466	2793.97	114,526			4,772		605,215			(28,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	3,031	4,997,976	1648.723	103,993			4,333		334,859			(25,998)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2021	4,931	13,783,582	2795.2	139,059			5,794		655,572			(34,765)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2019	04/08/2021	867	1,479,112	1705.511	46,296			965		59,363			(5,787)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2020	04/08/2021	5,131	14,379,971	2802.48	150,471			6,270		634,767			(37,618)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/09/2021	6,045	10,004,845	1654.926	202,739			8,447		631,790			(50,685)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2019	04/09/2021	2,008	3,409,884	1698.078	107,070			2,231		152,377			(13,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/11/2019	04/09/2021	1,011	1,719,789	1701.865	53,829			1,121		72,854			(6,729)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/09/2021	17,874	50,160,164	2806.31	490,931			20,455		2,152,020			(122,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/12/2021	1,062	1,757,906	1654.926	34,858			1,452		105,186			(8,715)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/12/2019	04/12/2021	745	1,270,597	1705.241	39,643			826		51,204			(4,955)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/12/2021	3,950	11,083,810	2806.31	115,976			4,832		498,855			(28,994)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/13/2020	04/13/2021	6,451	18,083,192	2803.29	159,394			6,641		761,787			(39,849)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2021	2,128	3,523,340	1655.748	78,689			3,279		218,889			(19,672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/15/2019	04/15/2021	965	1,644,581	1704.836	51,640			1,076		66,682			(6,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/16/2021	6,231	10,320,499	1656.443	221,177			9,216		658,666			(55,294)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/18/2019	04/16/2021	711	1,212,257	1704.791	37,822			788		49,186			(4,728)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2019	04/16/2021	1,841	3,141,820	1706.599	98,653			2,055		124,014			(12,332)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/16/2020	04/16/2021	4,397	12,328,195	2803.63	97,204			4,050		491,477			(24,301)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/16/2021	12,959	36,430,477	2811.14	382,252			15,927		1,579,887			(95,563)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/19/2021	3,748	10,536,615	2811.14	101,287			4,220		443,498			(25,322)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/20/2020	04/20/2021	4,767	13,379,671	2806.96	135,130			5,630		584,536			(33,783)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/20/2020	04/20/2021	9,267	26,161,697	2823.16	244,090			10,170		2,500,099			(61,023)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/21/2020	04/21/2021	6,580	18,435,327	2801.6	156,839			6,535		767,749			(39,210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/22/2019	04/22/2021	2,216	3,770,562	1701.541	119,150			2,482		160,492			(14,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/23/2021	5,084	8,408,771	1653.825	170,772			7,116		536,281			(42,693)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/25/2019	04/23/2021	350	595,053	1700.187	18,804			392		25,822			(2,350)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2019	04/23/2021	975	1,662,043	1705.039	52,521			1,094		67,196			(6,565)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/23/2021	11,515	32,341,103	2808.54	323,860			13,494		1,393,548			(80,965)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/26/2021	1,696	2,805,651	1653.825	56,537			2,356		174,823			(14,134)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/26/2019	04/26/2021	686	1,168,256	1703.98	37,034			772		47,994			(4,629)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/26/2021	3,785	10,631,440	2808.54	114,039			4,752		478,630			(28,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/27/2020	04/27/2021	968	1,604,004	1657.04	36,250			1,510		113,178			(9,063)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/27/2020	04/27/2021	6,022	16,953,214	2814.98	164,500			6,854		683,588			(41,125)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/28/2020	04/28/2021	10,466	29,967,813	2863.39	281,996			11,750		610,786			(70,499)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2019	04/29/2021	904	1,540,969	1703.993	48,695			1,014		63,307			(6,087)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2020	04/29/2021	5,888	16,617,348	2822.14	131,889			5,495		569,157			(32,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/01/2019	04/30/2021	515	874,622	1697.839	27,638			1,727		39,223			(3,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/02/2019	04/30/2021	458	778,025	1700.349	24,741			1,546		33,695			(3,093)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2019	04/30/2021	2,425	4,141,337	1707.909	130,866			2,726		160,328			(16,358)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/01/2020	04/30/2021	11,598	32,596,322	2810.57	320,090			40,011		1,419,731			(80,022)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2020	04/30/2021	4,765	13,422,292	2817.08	109,457			4,561		485,749			(27,364)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/03/2019	05/03/2021	944	1,610,939	1706.501	51,067			3,192		63,764			(6,383)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/01/2020	05/03/2021	5,706	16,035,751	2810.57	152,786			19,098		698,907			(38,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2019	05/06/2021	1,121	1,908,006	1702.323	60,293			3,768		80,383			(7,537)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2020	05/06/2021	5,447	15,303,394	2809.28	129,416			16,177		602,556			(32,354)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/08/2019	05/07/2021	1,529	2,585,080	1690.478	82,206			5,138		127,699			(10,276)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2019	05/07/2021	1,529	2,585,395	1690.731	81,698			5,106		127,310			(10,212)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/08/2020	05/07/2021	11,548	32,564,456	2819.86	304,077			38,010		1,280,879			(76,019)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/10/2019	05/10/2021	613	1,037,723	1693.047	33,000			2,062		49,624			(4,125)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/08/2020	05/10/2021	4,707	13,271,956	2819.86	136,361			17,045		556,137			(34,090)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/12/2020	05/12/2021	6,931	19,490,134	2811.95	175,163			21,895		799,184			(43,791)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/15/2019	05/14/2021	520	875,277	1684.614	28,140			1,759		46,438			(3,518)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/16/2019	05/14/2021	473	799,303	1688.994	25,658			1,604		40,233			(3,207)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2020	05/14/2021	4,478	12,576,213	2808.74	102,941			12,868		487,146			(25,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/17/2019	05/17/2021	869	1,465,047	1685.622	46,662			2,916		76,821			(5,833)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/18/2020	05/18/2021	9,683	28,602,335	2953.91	269,572			33,697		2,043,375			(67,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/19/2020	05/19/2021	1,186	1,964,069	1656.559	39,490			4,936		109,021			(9,873)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/20/2020	05/20/2021	4,616	13,033,223	2823.49	105,997			13,250		445,776			(26,499)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2019	05/21/2021	2,024	3,420,013	1690.087	108,072			6,755		169,935			(13,509)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/22/2020	05/21/2021	11,299	31,893,802	2822.73	312,786			39,098		1,228,121			(78,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/24/2019	05/24/2021	874	1,471,047	1683.425	46,191			2,887		79,178			(5,774)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/22/2020	05/24/2021	3,881	10,955,413	2822.73	101,500			12,688		414,738			(25,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/22/2020	05/25/2021	2,607	7,359,792	2822.73	80,637			10,080		304,236			(20,159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/26/2020	05/26/2021	4,424	12,523,024	2830.96	109,575			13,697		413,152			(27,394)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/26/2020	05/26/2021	6,868	20,548,752	2991.77	216,755			27,094		650,279			(54,189)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/27/2020	05/27/2021	9,475	28,767,388	3036.13	278,789			34,849		924,169			(69,697)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/31/2019	05/28/2021	693	1,153,698	1665.091	35,995			2,250		75,446			(4,499)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2019	05/28/2021	1,478	2,470,535	1671.639	77,822			4,864		151,275			(9,728)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/30/2019	05/28/2021	608	1,017,586	1673.368	31,749			1,984		61,196			(3,969)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/29/2020	05/28/2021	13,570	38,502,838	2837.4	366,761			45,845		1,258,396			(91,690)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/02/2020	06/02/2021	6,005	17,068,119	2842.31	137,963			28,742		483,765			(34,491)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/03/2020	06/03/2021	4,202	11,977,551	2850.37	104,925			21,859		317,719			(26,231)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/04/2019	06/04/2021	2,484	4,182,978	1684.125	131,764			13,725		223,543			(16,470)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/05/2020	06/04/2021	11,274	32,256,229	2861.12	335,626			69,922		904,011			(83,907)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/07/2019	06/07/2021	1,137	1,934,369	1701.853	60,546			6,307		82,694			(7,568)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/05/2020	06/07/2021	3,791	10,847,284	2861.12	97,287			20,268		279,568			(24,322)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2020	06/08/2021	1,568	2,638,864	1683.306	53,679			11,183		120,883			(13,420)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/09/2020	06/09/2021	6,100	17,443,635	2859.52	144,501			30,104		411,597			(36,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/10/2020	06/10/2021	2,005	3,361,191	1676.188	72,569			15,119		177,747			(18,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/12/2019	06/11/2021	1,287	2,191,529	1702.79	68,814			7,168		92,620			(8,602)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/13/2019	06/11/2021	2,858	4,875,065	1705.661	153,077			15,946		197,896			(19,135)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/12/2020	06/11/2021	11,224	31,858,420	2838.51	306,373			63,828		1,071,127			(76,593)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/14/2019	06/14/2021	1,088	1,854,160	1704.256	57,850			6,026		76,877			(7,231)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/12/2020	06/14/2021	3,883	11,022,990	2838.51	123,781			25,788		409,670			(30,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2020	06/16/2021	1,061	1,775,661	1673.01	41,373			8,619		107,296			(10,343)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2020	06/16/2021	4,723	13,455,297	2848.63	108,953			22,699		361,046			(27,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2019	06/17/2021	1,460	2,483,314	1700.806	77,976			8,123		108,078			(9,747)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/18/2019	06/18/2021	1,629	2,775,633	1704.393	87,155			9,079		115,069			(10,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/19/2019	06/18/2021	1,348	2,299,651	1706.494	71,979			7,498		92,563			(8,997)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/19/2020	06/18/2021	11,367	32,325,293	2843.9	318,147			66,281		1,062,192			(79,537)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2019	06/21/2021	526	899,671	1710.732	28,250			2,943		34,118			(3,531)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/19/2020	06/21/2021	4,579	13,022,929	2843.9	135,339			28,196		445,020			(33,835)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/24/2020	06/24/2021	2,002	3,332,490	1664.462	77,494			16,145		201,733			(19,374)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/24/2020	06/24/2021	4,442	12,590,666	2834.35	112,358			23,408		410,626			(28,090)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/26/2019	06/25/2021	1,759	2,992,142	1701.496	94,851			9,880		129,438			(11,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/27/2019	06/25/2021	821	1,400,935	1705.553	44,410			4,626		57,343			(5,551)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2019	06/25/2021	2,105	3,591,409	1706.534	114,207			11,897		145,004			(14,276)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/25/2021	11,346	32,120,269	2830.9	309,291			64,436		1,175,926			(77,323)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2020	06/25/2021	4,156	11,793,527	2837.4	102,611			21,377		364,518			(25,653)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2020	06/25/2021	10,514	32,423,568	3083.76	285,329			59,444		1,119,769			(71,332)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/26/2021	11,044	33,232,421	3009.05	320,928			66,860		809,262			(80,232)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/27/2021	9,388	28,249,421	3009.05	233,006			48,543		1,054,339			(58,251)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/28/2019	06/28/2021	502	858,414	1711.272	27,040			2,817		32,445			(3,380)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/28/2021	3,428	9,704,364	2830.9	110,492			23,019		388,189			(27,623)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/26/2020	06/28/2021	8,056	24,241,541	3009.05	222,777			46,412		369,335			(55,694)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2020	06/29/2021	625	1,041,583	1666.93	24,477			5,099		66,986			(6,119)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2020	06/29/2021	4,391	12,464,342	2838.67	108,944			22,697		398,273			(27,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/30/2020	06/30/2021	1,187	1,981,986	1669.491	41,843			8,717		104,179			(10,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/01/2019	07/01/2021	668	1,146,232	1715.916	36,565			5,332		40,520			(4,571)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/05/2019	07/02/2021	492	847,402	1722.034	26,947			3,930		27,254			(3,368)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/02/2020	07/02/2021	11,779	33,511,736	2845.05	327,626			95,558		1,079,348			(81,907)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/07/2020	07/07/2021	7,420	21,113,481	2845.51	181,993			53,081		619,475			(45,498)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2019	07/09/2021	1,062	1,820,722	1715.156	58,081			8,470		65,524			(7,260)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/10/2019	07/09/2021	1,441	2,472,243	1715.281	79,112			11,537		88,807			(9,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/11/2019	07/09/2021	733	1,259,092	1717.945	40,291			5,876		43,456			(5,036)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/09/2020	07/09/2021	4,215	11,969,615	2839.72	98,872			28,838		362,060			(24,718)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/10/2020	07/09/2021	9,933	28,273,023	2846.36	282,896			82,511		932,944			(70,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/12/2019	07/12/2021	933	1,608,544	1723.476	51,313			7,483		51,102			(6,414)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/10/2020	07/12/2021	4,007	11,404,701	2846.36	112,990			32,955		378,757			(28,247)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2020	07/13/2021	638	1,065,478	1671.205	25,785			7,520		65,751			(6,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2019	07/15/2021	1,001	1,725,700	1723.444	54,705			7,978		55,031			(6,838)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/15/2020	07/15/2021	4,146	11,860,933	2861.13	101,139			29,499		293,895			(25,285)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/17/2019	07/16/2021	931	1,597,315	1716.121	51,114			7,454		56,998			(6,389)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/18/2019	07/16/2021	544	934,696	1717.851	29,723			4,335		32,509			(3,715)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/19/2019	07/19/2021	933	1,598,916	1714.179	50,846			7,415		58,833			(6,356)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2020	07/20/2021	1,130	1,895,937	1677.845	39,764			11,598		91,392			(9,941)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2019	07/22/2021	865	1,480,667	1712.377	47,381			6,910		56,024			(5,923)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/22/2020	07/22/2021	5,448	15,618,387	2866.7	134,512			39,233		360,815			(33,628)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/23/2019	07/23/2021	4,380	7,541,884	1722.026	242,849			35,415		247,937			(30,356)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/25/2019	07/23/2021	790	1,360,422	1722.677	43,942			6,408		44,280			(5,493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/24/2019	07/23/2021	928	1,599,721	1723.439	51,671			7,535		51,462			(6,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/26/2019	07/26/2021	644	1,111,740	1726.07	36,132			5,269		34,445			(4,516)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/29/2019	07/29/2021	892	1,539,635	1725.122	49,884			7,275		48,578			(6,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/30/2019	07/30/2021	2,428	4,192,427	1726.584	136,673			19,931		129,457			(17,084)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/02/2019	08/02/2021	2,309	3,926,996	1700.669	128,805			24,151		174,746			(16,101)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/04/2020	08/04/2021	8,599	28,431,790	3306.51	294,452			110,419		518,690			(73,613)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/07/2019	08/06/2021	1,974	3,339,867	1691.536	109,548			20,540		166,208			(13,693)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/08/2019	08/06/2021	830	1,413,391	1702.187	46,359			8,692		61,829			(5,795)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/09/2019	08/09/2021	1,211	2,057,594	1698.922	66,460			12,461		93,878			(8,308)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/11/2020	08/11/2021	10,114	33,717,318	3333.69	338,328			126,873		1,858,309			(84,582)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/12/2020	08/12/2021	4,199	12,118,640	2886.12	113,545			42,579		239,858			(28,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/14/2019	08/13/2021	906	1,525,447	1683.762	49,424			9,267		83,012			(6,178)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/16/2019	08/16/2021	1,157	1,960,773	1694.351	63,137			11,838		94,784			(7,892)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/18/2020	08/18/2021	1,166	1,971,671	1691.319	38,115			14,293		72,041			(9,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/21/2019	08/20/2021	639	1,086,942	1699.923	35,217			6,603		49,249			(4,402)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/23/2019	08/23/2021	1,236	2,088,101	1688.826	67,237			12,607		107,799			(8,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/27/2019	08/27/2021	1,198	2,026,780	1692.112	65,870			12,351		100,977			(8,234)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/29/2019	08/27/2021	724	1,230,859	1700.145	39,880			7,477		55,814			(4,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/30/2019	08/30/2021	1,428	2,429,622	1701.116	78,720			14,760		109,054			(9,840)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2020	09/02/2021	1,053	1,791,729	1701.983	36,792			16,863		61,965			(9,198)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2019	09/03/2021	1,320	2,241,512	1698.697	73,073			16,746		103,773			(9,134)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/06/2019	09/03/2021	839	1,435,585	1711.644	46,369			10,626		56,603			(5,796)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/03/2020	09/03/2021	2,701	7,795,822	2886.8	70,041			32,102		151,708			(17,510)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2020	09/08/2021	499	841,226	1686.401	21,115			9,678		44,837			(5,279)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/12/2019	09/10/2021	357	613,212	1719.532	19,500			4,469		21,894			(2,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/13/2019	09/13/2021	1,296	2,227,411	1718.629	70,609			16,181		80,714			(8,826)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2021	855	1,449,279	1694.198	30,817			14,125		57,035			(7,704)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2019	09/16/2021	636	1,090,800	1713.864	34,687			7,949		42,189			(4,336)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/16/2020	09/16/2021	9,240	31,283,138	3385.49	280,166			128,409		1,485,173			(70,042)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/19/2019	09/17/2021	721	1,237,943	1715.875	39,243			8,993		46,680			(4,905)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/18/2019	09/17/2021	802	1,376,531	1716.605	43,636			10,000		51,411			(5,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/20/2019	09/20/2021	618	1,059,308	1713.787	33,686			7,720		41,135			(4,211)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/22/2020	09/22/2021	8,434	27,964,404	3315.57	248,022			113,677		1,417,729			(62,006)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/23/2019	09/23/2021	757	1,296,677	1713.966	41,234			9,450		50,349			(5,154)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2019	09/24/2021	1,161	1,986,193	1710.495	63,558			14,565		80,639			(7,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/25/2019	09/24/2021	864	1,480,982	1713.802	47,095			10,793		57,670			(5,887)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/24/2020	09/24/2021	3,804	10,884,656	2861.13	102,397			46,932		290,369			(25,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/27/2019	09/27/2021	794	1,360,290	1714.255	43,257			9,913		52,783			(5,407)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2021	2,069	3,490,340	1687.158	87,259			39,993		185,787			(21,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2019	09/30/2021	779	1,338,129	1717.112	42,954			9,844		50,170			(5,369)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/30/2020	09/30/2021	5,044	14,509,621	2876.71	142,741			65,423		351,166			(35,685)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/02/2019	10/01/2021	1,913	3,242,860	1695.382	105,393			28,544		158,004			(13,174)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2019	10/01/2021	1,585	2,707,766	1707.946	87,190			23,614		113,960			(10,899)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/01/2020	10/01/2021	6,900	23,329,151	3380.8	184,751			100,074		404,981			(46,188)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/04/2019	10/04/2021	626	1,069,384	1707.474	34,434			9,326		45,350			(4,304)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/06/2020	10/06/2021	7,154	20,643,836	2885.48	207,796			112,556		469,426			(51,949)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2021	1,801	3,059,342	1698.641	62,269			33,729		109,603			(15,567)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2020	10/08/2021	213,520	21,352,000	100	273,020			147,886		15,267			(68,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/08/2019	10/08/2021	1,651	2,796,801	1693.963	89,498			24,239		138,856			(11,187)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/11/2019	10/11/2021	273	467,247	1711.267	14,765			3,999		19,009			(1,846)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	1,551	2,641,678	1703.181	60,428			32,732		103,314			(15,107)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2021	5,147	14,949,152	2904.29	141,269			76,520		267,043			(35,317)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/20/2020	10/20/2021	6,135	17,793,589	2900.11	192,706			104,383		376,890			(48,177)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/21/2019	10/21/2021	756	1,298,560	1718.769	41,294			11,184		48,477			(5,162)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/21/2020	10/21/2021	4,768	13,821,186	2898.93	139,513			75,570		280,560			(34,878)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/24/2019	10/22/2021	512	880,498	1718.296	28,088			7,607		33,094			(3,511)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/22/2020	10/22/2021	3,687	10,704,425	2903.38	103,515			56,071		201,086			(25,879)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/25/2019	10/25/2021	1,309	2,250,246	1719.128	71,558			19,380		83,895			(8,945)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/26/2020	10/26/2021	5,206	15,053,660	2891.43	170,139			92,159		360,969			(42,535)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/27/2020	10/27/2021	5,968	17,179,443	2878.54	170,435			92,319		417,528			(42,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/28/2019	10/28/2021	1,178	2,026,980	1720.818	64,661			17,512		74,156			(8,083)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/31/2019	10/29/2021	1,331	2,292,363	1722.145	73,126			19,805		82,531			(9,141)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2019	10/29/2021	1,985	3,423,252	1724.535	108,859			29,483		119,517			(13,607)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/30/2019	10/29/2021	588	1,014,886	1726.445	32,273			8,741		34,562			(4,034)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/29/2020	10/29/2021	4,634	13,264,774	2862.36	120,104			65,056		351,446			(30,026)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/01/2019	11/01/2021	494	853,660	1728.277	27,146			8,483		28,462			(3,393)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2020	11/02/2021	1,131	1,910,011	1688.248	48,632			30,395		90,857			(12,158)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2020	11/02/2021	4,212	12,127,256	2879.47	131,644			82,278		312,276			(32,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2020	11/04/2021	1,727	2,922,160	1692.44	66,882			41,801		122,907			(16,721)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2019	11/04/2021	570	987,070	1730.734	31,488			9,840		31,952			(3,936)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2020	11/04/2021	5,226	15,084,968	2886.62	170,026			106,266		371,325			(42,506)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/05/2019	11/05/2021	1,131	1,958,944	1731.778	62,294			19,467		62,599			(7,787)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/06/2019	11/05/2021	1,194	2,070,088	1733.676	65,829			20,571		64,483			(8,229)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/07/2019	11/05/2021	2,001	3,470,588	1734.697	110,365			34,489		106,622			(13,796)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/08/2019	11/08/2021	566	982,070	1735.737	31,083			9,713		29,846			(3,885)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/11/2019	11/11/2021	764	1,325,258	1734.68	42,143			13,170		40,992			(5,268)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/11/2020	11/11/2021	3,924	11,497,394	2929.73	119,813			74,883		180,710			(29,953)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/12/2019	11/12/2021	1,400	2,429,484	1734.836	77,986			24,371		75,070			(9,748)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/12/2020	11/12/2021	4,736	13,834,864	2921.44	146,116			91,323		246,196			(36,529)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/15/2019	11/15/2021	413	718,438	1740.242	22,918			7,162		20,693			(2,865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/16/2020	11/16/2021	1,960	3,383,018	1726.354	73,555			45,972		90,199			(18,389)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/16/2020	11/16/2021	4,920	14,487,908	2944.82	165,375			103,360		218,262			(41,344)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/18/2019	11/18/2021	323	562,257	1738.528	17,767			5,552		16,638			(2,221)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/18/2020	11/18/2021	5,881	17,246,002	2932.49	180,263			112,664		271,182			(45,066)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/21/2019	11/19/2021	530	918,096	1733.697	29,104			9,095		29,018			(3,638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/19/2019	11/19/2021	931	1,617,354	1736.626	51,432			16,072		49,162			(6,429)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/19/2020	11/19/2021	3,337	9,791,982	2934.16	88,631			55,394		134,644			(22,158)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/22/2019	11/22/2021	389	675,465	1736.153	21,277			6,649		20,730			(2,660)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/23/2020	11/23/2021	4,462	13,107,802	2937.87	150,677			94,173		213,191			(37,669)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/25/2020	11/24/2021	4,583	13,488,752	2943.53	142,034			88,771		188,886			(35,509)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/24/2020	11/24/2021	4,073	12,011,484	2949.12	119,869			74,918		155,718			(29,967)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/26/2019	11/26/2021	887	1,546,698	1743.65	49,649			15,515		43,073			(6,206)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/25/2020	11/26/2021	1,121	3,299,828	2943.53	27,267			17,042		37,952			(6,817)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2020	11/30/2021	1,438	2,475,281	1721.686	58,421			36,513		79,756			(14,605)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/02/2020	12/02/2021	4,503	13,230,810	2938.16	136,437			96,643		193,753			(34,109)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/03/2021	4,518	7,811,627	1728.884	184,334			130,570		228,870			(46,084)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/05/2019	12/03/2021	345	600,469	1739.088	19,395			6,869		17,937			(2,424)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/03/2020	12/03/2021	4,189	12,311,142	2938.98	124,746			88,362		176,244			(31,187)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/06/2021	3,421	5,915,349	1728.884	150,507			106,609		187,177			(37,627)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2021	2,046	3,529,728	1724.827	92,712			65,671		117,006			(23,178)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/09/2020	12/09/2021	4,363	12,862,219	2947.76	130,127			92,173		170,831			(32,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/10/2021	7,227	12,465,940	1724.798	295,779			209,510		384,280			(73,945)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/10/2019	12/10/2021	1,082	1,883,628	1740.576	59,899			21,214		55,596			(7,487)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2019	12/10/2021	851	1,483,563	1743.64	47,177			16,709		42,026			(5,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/12/2019	12/10/2021	210	368,468	1751.851	11,717			4,150		9,319			(1,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/13/2021	2,094	3,611,367	1724.798	91,216			64,611		120,389			(22,804)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/13/2019	12/13/2021	770	1,346,251	1748.551	43,080			15,258		35,796			(5,385)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2020	12/15/2021	801	1,382,704	1726.286	28,746			20,362		34,432			(7,187)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2020	12/15/2021	6,364	18,745,996	2945.55	196,682			139,316		276,384			(49,171)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/16/2020	12/16/2021	5,632	16,574,746	2942.81	178,179			126,210		254,142			(44,545)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/18/2019	12/17/2021	475	830,938	1749.316	26,756			9,476		21,975			(3,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/20/2019	12/20/2021	762	1,340,055	1757.877	42,748			15,140		31,557			(5,343)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2021	1,772	3,053,195	1723.079	68,848			48,767		95,433			(17,212)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/24/2019	12/23/2021	849	1,492,206	1757.124	47,900			16,965		35,674			(5,987)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/26/2019	12/23/2021	582	1,023,419	1759.163	32,749			11,599		23,766			(4,094)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/29/2020	12/29/2021	1,696	2,920,727	1722.352	55,713			39,464		74,098			(13,928)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/29/2020	12/29/2021	5,669	16,662,776	2939.13	184,826			130,918		278,647			(46,206)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/30/2019	12/30/2021	776	1,364,185	1756.966	43,654			15,461		33,013			(5,457)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/31/2021	6,203	10,723,867	1728.779	266,457			188,740		344,688			(66,614)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2019	12/31/2021	787	1,384,022	1758.862	44,566			15,784		32,658			(5,571)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/02/2020	12/31/2021	286	503,331	1759.44	16,157			6,395		11,780			(2,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/31/2021	8,705	25,681,244	2950.19	269,364			190,800		372,649			(67,341)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2022	2,408	4,162,472	1728.779	97,562			69,107		124,589			(24,391)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/03/2020	01/03/2022	603	1,057,603	1752.896	33,949			13,438		27,221			(4,244)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2022	2,574	7,594,475	2950.19	91,384			64,730		123,494			(22,846)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/05/2021	01/05/2022	6,687	19,680,631	2943.18		194,348		153,859		302,234			(40,489)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2022	1,868	3,242,908	1736.378		69,885		55,326		78,995			(14,559)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2020	01/06/2022	730	1,280,516	1753.574	41,873			16,575		32,782			(5,234)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2022	4,004	11,864,898	2963.35		128,434		101,677		157,813			(26,757)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/07/2020	01/07/2022	1,143	1,999,007	1748.271	65,168			25,796		55,024			(8,146)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/08/2020	01/07/2022	488	854,737	1751.054	27,864			11,030		22,670			(3,483)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/09/2020	01/07/2022	643	1,127,433	1754.345	36,867			14,593		28,599			(4,608)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/10/2020	01/10/2022	426	746,390	1750.855	24,407			9,661		19,923			(3,051)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2022	1,113	1,937,261	1741.312		46,212		36,585		49,618			(9,628)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2022	5,758	17,111,761	2972.06		171,356		135,657		195,112			(35,699)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/13/2020	01/13/2022	299	525,754	1757.955	17,140			6,784		12,795			(2,142)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/14/2022	10,412	18,073,080	1735.766		424,935		336,407		498,828			(88,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2020	01/14/2022	2,176	3,823,233	1757.185	124,255			49,184		94,158			(15,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2020	01/14/2022	858	1,509,549	1759.298	49,362			19,539		36,111			(6,170)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/17/2020	01/14/2022	332	587,027	1770.033	19,313			7,645		12,059			(2,414)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/14/2021	01/14/2022	3,406	10,109,513	2967.88		95,600		75,683		114,331			(19,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/18/2022	695	1,206,472	1735.766		26,699		21,137		30,771			(5,562)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/19/2021	01/19/2022	6,034	17,890,479	2964.99		202,199		160,075		247,084			(42,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/20/2021	01/20/2022	389	675,981	1738.724		16,562		13,111		21,328			(3,450)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/20/2021	01/20/2022	4,376	12,986,998	2967.91		123,317		97,626		151,021			(25,691)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/23/2020	01/21/2022	1,240	2,189,187	1765.595	70,492			27,903		48,448			(8,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2020	01/21/2022	741	1,308,959	1765.952	42,672			16,891		28,822			(5,334)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/21/2021	01/21/2022	3,520	10,423,097	2961.52		104,431		82,675		133,945			(21,756)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/27/2020	01/27/2022	424	739,134	1743.539	23,800			9,421		22,114			(2,975)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/28/2022	5,391	9,261,596	1717.956		227,648		180,221		340,091			(47,427)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/31/2020	01/28/2022	791	1,367,717	1729.078	44,040			17,433		48,826			(5,505)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2020	01/28/2022	815	1,420,286	1743.477	45,875			18,159		42,570			(5,734)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2020	01/28/2022	1,046	1,828,950	1748.844	59,075			23,384		51,198			(7,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/30/2020	01/28/2022	567	991,186	1749.29	31,916			12,633		27,587			(3,990)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/28/2021	01/28/2022	3,724	10,995,117	2952.3		105,531		83,546		152,363			(21,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2022	3,548	6,095,561	1717.956		163,361		129,327		247,538			(34,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/01/2021	02/01/2022	1,415	2,436,393	1721.431		66,757		58,413		95,245			(8,345)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/02/2021	02/02/2022	1,842	3,178,889	1726.112		68,045		59,540		102,078			(8,506)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/02/2021	02/02/2022	4,523	13,329,549	2946.97		150,804		131,953		224,239			(18,850)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/03/2020	02/03/2022	625	1,082,832	1733.223	36,058			15,776		36,997			(4,507)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/04/2022	6,356	11,029,341	1735.135		270,656		236,824		326,914			(33,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2020	02/04/2022	457	798,065	1746.356	26,496			11,592		23,239			(3,312)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/04/2021	02/04/2022	4,627	13,674,261	2955.02		131,621		115,168		188,631			(16,453)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/04/2022	9,725	28,810,236	2962.47		331,163		289,768		431,506			(41,395)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2022	2,340	4,060,967	1735.135		104,029		91,026		125,528			(13,004)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/07/2020	02/07/2022	487	852,403	1751.089	28,556			12,493		23,447			(3,569)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2022	3,106	9,201,829	2962.47		101,757		89,037		135,295			(12,720)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/08/2021	02/08/2022	2,054	3,573,843	1739.6		89,824		78,596		99,408			(11,228)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/10/2021	02/10/2022	3,551	10,553,876	2971.91		105,033		91,904		126,725			(13,129)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/11/2022	5,739	9,991,312	1740.977		233,949		204,706		264,062			(29,244)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2020	02/11/2022	675	1,186,367	1758.793	39,743			17,388		29,656			(4,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/11/2022	9,065	26,947,550	2972.59		312,800		273,700		376,847			(39,100)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/14/2022	1,828	3,183,176	1740.977		77,669		67,960		87,941			(9,709)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/14/2020	02/14/2022	540	950,710	1760.14	31,944			13,975		23,434			(3,993)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/14/2022	3,355	9,973,138	2972.59		120,116		105,102		144,433			(15,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/15/2022	1,082	1,884,285	1740.977		51,253		44,846		59,300			(6,407)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/15/2022	3,233	9,610,626	2972.59		113,810		99,584		136,721			(14,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/18/2022	9,488	16,491,907	1738.214		414,637		362,808		490,343			(51,830)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/21/2020	02/18/2022	466	816,810	1753.583	27,363			11,971		22,037			(3,420)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/18/2020	02/18/2022	1,083	1,901,598	1756.455	63,894			27,953		49,439			(7,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/20/2020	02/18/2022	406	714,481	1757.656	23,864			10,440		18,288			(2,983)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/18/2022	10,629	31,548,109	2968.16		360,556		315,487		461,054			(45,070)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/18/2021	02/18/2022	5,955	23,308,245	3913.97		196,150		171,631		269,308			(24,519)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/22/2021	02/22/2022	7,552	29,273,796	3876.5		265,968		232,722		443,623			(33,246)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2022	1,684	2,944,776	1748.224		70,545		61,726		74,645			(8,818)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2022	3,535	10,551,992	2985.33		105,076		91,941		112,564			(13,134)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2022	7,366	28,914,037	3925.43		254,104		222,341		280,485			(31,763)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2021	02/25/2022	2,985	8,867,177	2970.71		89,137		77,995		110,210			(11,142)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/25/2021	02/25/2022	7,717	29,552,821	3829.34		248,281		217,246		426,853			(31,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/03/2020	03/02/2022	334	563,680	1686.099	14,817			7,100		32,049			(1,852)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/03/2021	03/03/2022	3,946	11,731,872	2973.41		128,513		123,158		158,565			(5,355)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/05/2020	03/04/2022	264	444,425	1683.068	16,310			7,815		25,997			(2,039)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/04/2020	03/04/2022	396	669,705	1692.687	23,908			11,456		35,827			(2,989)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2020	03/11/2022	356	583,807	1641.976	17,864			8,560		47,971			(2,233)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/11/2020	03/11/2022	822	1,364,975	1660.695	47,092			22,565		96,947			(5,886)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/11/2022	6,091	10,753,082	1765.434		283,328		271,523		229,251			(11,805)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/11/2021	03/11/2022	3,908	11,753,515	3007.35		119,931		114,934		111,210			(4,997)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/11/2022	8,866	26,731,655	3015.15		322,583		309,142		281,108			(13,441)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/14/2022	1,547	2,731,815	1765.434		64,722		62,025		51,219			(2,697)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/14/2022	4,075	12,286,859	3015.15		147,317		141,179		128,467			(6,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2022	3,194	5,640,067	1765.906		141,793		135,885		124,072			(5,908)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2022	5,402	16,293,417	3016.05		183,847		176,187		154,498			(7,660)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/20/2020	03/18/2022	1,384	2,260,279	1632.707	72,329			34,658		198,874			(9,041)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/18/2022	7,442	13,107,234	1761.322		316,436		303,251		278,671			(13,185)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/21/2022	914	1,609,255	1761.322		45,220		43,336		40,787			(1,884)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2020	03/24/2022	1,285	2,103,342	1637.278	60,997			29,228		179,205			(7,625)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2021	03/24/2022	3,110	5,475,130	1760.594		130,439		125,004		130,602			(5,435)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/24/2021	03/24/2022	5,153	15,494,898	3007.1		181,407		173,848		168,350			(7,559)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/29/2021	03/29/2022	2,091	3,719,162	1778.411		99,182		95,049		72,742			(4,133)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/30/2021	03/30/2022	3,153	9,566,751	3034.57		112,581		107,890		79,998			(4,691)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/30/2021	03/30/2022	6,140	24,305,808	3958.55		269,287		258,067		301,564			(11,220)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2020	03/31/2022	515	847,362	1644.887	24,065			11,531		68,322			(3,008)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/31/2021	03/31/2022	2,629	4,663,938	1773.96		111,662		107,010		90,608			(4,653)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/01/2020	04/01/2022	1,757	2,883,587	1640.814	82,182			42,803		239,666			(10,273)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/03/2020	04/01/2022	1,157	1,899,430	1641.261	53,944			28,096		157,351			(6,743)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/06/2020	04/06/2022	380	626,551	1648.238	18,107			9,431		49,304			(2,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/07/2020	04/07/2022	864	1,424,883	1648.723	41,179			21,447		111,733			(5,147)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2020	04/08/2022	475	786,481	1654.926	23,044			12,002		58,807			(2,880)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2020	04/14/2022	1,720	2,847,493	1655.748	81,723			42,564		211,790			(10,215)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/17/2020	04/14/2022	1,126	1,865,015	1656.443	51,101			26,615		137,964			(6,388)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/24/2020	04/22/2022	586	969,213	1653.825	26,460			13,781		73,280			(3,307)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/27/2020	04/27/2022	202	334,540	1657.04	9,467			4,931		24,694			(1,183)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/19/2020	05/19/2022	581	962,778	1656.559	27,150			15,272		71,641			(3,394)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/08/2020	06/08/2022	599	1,007,960	1683.306	28,424			17,173		60,696			(3,553)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/10/2020	06/10/2022	819	1,372,450	1676.188	38,566			23,300		87,778			(4,821)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2020	06/16/2022	329	549,674	1673.01	15,501			9,365		36,141			(1,938)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/24/2020	06/24/2022	1,626	2,706,837	1664.462	76,874			46,445		190,887			(9,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2020	06/29/2022	296	493,155	1666.93	14,499			8,760		34,151			(1,812)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/30/2020	06/30/2022	667	1,113,922	1669.491	32,415			19,584		75,611			(4,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/13/2020	07/13/2022	384	642,123	1671.205	18,686			12,068		43,137			(2,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	07/20/2020	07/20/2022	699	1,173,342	1677.845	34,144			22,051		74,871			(4,268)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	08/18/2020	08/18/2022	659	1,114,893	1691.319	34,896			23,991		64,224			(4,362)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/02/2020	09/02/2022	569	967,975	1701.983	29,523			21,527		51,192			(3,690)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/08/2020	09/08/2022	220	371,278	1686.401	11,287			8,230		22,430			(1,411)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/14/2020	09/14/2022	339	574,181	1694.198	17,398			12,686		32,590			(2,175)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	09/28/2020	09/28/2022	530	893,913	1687.158	27,086			19,750		54,010			(3,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/07/2020	10/07/2022	380	645,756	1698.641	19,696			15,182		35,607			(2,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	10/14/2020	10/14/2022	863	1,469,992	1703.181	45,423			35,013		78,219			(5,678)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/02/2020	11/02/2022	818	1,380,768	1688.248	42,942			34,890		83,603			(5,368)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/04/2020	11/04/2022	870	1,473,003	1692.44	46,252			37,580		86,297			(5,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/16/2020	11/16/2022	875	1,510,021	1726.354	45,452			36,929		66,606			(5,681)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	11/30/2020	11/30/2022	663	1,141,575	1721.686	35,046			28,475		52,834			(4,381)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/02/2022	1,229	2,124,537	1728.884	65,648			56,074		92,348			(8,206)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/04/2020	12/06/2022	1,489	2,573,759	1728.884	79,529			67,931		112,100			(9,941)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/07/2020	12/07/2022	1,427	2,461,887	1724.827	76,811			65,609		111,207			(9,601)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/09/2022	2,220	3,829,228	1724.798	118,706			101,395		173,181			(14,838)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/11/2020	12/13/2022	648	1,116,971	1724.798	34,626			29,576		50,612			(4,328)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/15/2020	12/15/2022	467	806,814	1726.286	25,011			21,364		36,118			(3,126)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/21/2020	12/21/2022	742	1,278,681	1723.079	39,767			33,968		59,035			(4,971)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/29/2020	12/29/2022	778	1,339,596	1722.352	41,661			35,586		62,464			(5,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	12/30/2022	1,331	2,301,100	1728.779	71,334			60,931		101,512			(8,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	12/31/2020	01/03/2023	445	769,941	1728.779	23,868			20,387		34,031			(2,984)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/06/2021	01/06/2023	725	1,258,068	1736.378		39,000		34,938		52,066			(4,063)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/12/2021	01/12/2023	640	1,115,003	1741.312		34,900		31,264		44,283			(3,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/13/2023	2,211	3,838,179	1735.766		117,832		105,558		160,298			(12,274)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/17/2023	547	950,077	1735.766		29,167		26,129		39,761			(3,038)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/15/2021	01/18/2023	648	1,123,993	1735.766		34,507		30,912		47,064			(3,594)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/27/2023	1,892	3,250,560	1717.956		101,417		90,853		159,322			(10,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	01/29/2021	01/31/2023	882	1,515,092	1717.956		47,422		42,483		74,384			(4,940)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/01/2021	02/01/2023	702	1,207,976	1721.431		38,172		35,786		57,629			(2,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/03/2023	2,182	3,786,900	1735.135		115,879		108,637		160,746			(7,242)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/05/2021	02/07/2023	501	868,713	1735.135		26,583		24,921		36,949			(1,661)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/08/2021	02/08/2023	1,082	1,881,772	1739.6		59,276		55,571		76,994			(3,705)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/10/2023	1,270	2,211,089	1740.977		69,207		64,882		89,464			(4,325)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/13/2023	476	828,255	1740.977		25,924		24,304		33,566			(1,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/14/2023	462	804,405	1740.977		25,178		23,604		32,616			(1,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/12/2021	02/15/2023	583	1,015,520	1740.977		31,887		29,894		41,198			(1,993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/17/2023	2,487	4,323,393	1738.214		133,161		124,838		179,899			(8,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/19/2021	02/21/2023	440	764,999	1738.214		23,562		22,089		31,897			(1,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	02/24/2021	02/24/2023	486	849,624	1748.224		26,848		25,170		32,469			(1,678)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/10/2023	1,799	3,176,873	1765.434		101,025		98,920		104,572			(2,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/13/2023	1,384	2,444,042	1765.434		43,993		43,076		80,607			(917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	03/12/2021	03/14/2023	357	630,844	1765.434		20,124		19,705		20,819			(419)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/17/2023	2,566	4,518,856	1761.322		140,988		138,051		155,213			(2,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/17/2021	03/17/2023	627	1,106,994	1765.906		34,095		33,385		36,444			(710)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/20/2023	687	1,209,718	1761.322		37,743		36,957		41,628			(786)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/19/2021	03/21/2023	561	987,897	1761.322		30,921		30,277		34,016			(644)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/29/2021	03/29/2023	1,221	2,172,271	1778.411		68,861		67,426		64,078			(1,435)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	JPM 7H6GLXDRUGQFU57RNE97	03/31/2021	03/31/2023	372	660,510	1773.96		20,674		20,243		20,353			(431)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/02/2020	04/02/2021	12,162	30,732,427	2526.9	243,118			10,130		1,199,277			(60,780)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2020	04/03/2021	11,610	28,893,065	2488.65	248,085			10,337		2,127,922			(62,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2020	04/04/2021	12,731	31,683,586	2488.65	262,577			10,941		1,675,797			(65,644)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/03/2020	04/05/2021	11,293	28,104,216	2488.65	227,557			9,482		1,781,054			(56,889)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/07/2020	04/07/2021	11,645	30,967,695	2659.41	291,375			12,141		2,487,714			(72,844)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/08/2020	04/08/2021	10,910	30,003,518	2749.98	270,547			11,273		1,705,602			(67,637)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/13/2020	04/13/2021	11,099	30,651,246	2761.63	278,620			11,609		3,154,571			(69,655)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/14/2020	04/14/2021	10,461	29,773,906	2846.06	280,344			11,681		3,152,426			(70,086)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/17/2020	04/17/2021	329	946,731	2874.56	23,195			966		186,010			(5,799)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/27/2020	04/27/2021	9,930	28,583,418	2878.48	265,693			11,071		1,332,595			(66,423)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	04/29/2020	04/29/2021	11,106	32,647,575	2939.51	288,868			12,036		845,682			(72,217)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/05/2020	05/05/2021	10,804	30,989,483	2868.44	278,474			34,809		1,578,314			(69,618)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/06/2020	05/06/2021	11,197	31,892,850	2848.42	286,030			35,754		1,759,558			(71,508)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/11/2020	05/11/2021	12,161	35,634,551	2930.32	352,388			44,049		3,617,293			(88,097)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/19/2020	05/19/2021	12,824	37,483,752	2922.94	370,498			46,312		2,994,810			(92,624)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/22/2021	11,459	33,865,576	2955.45	308,758			38,595		2,486,552			(77,190)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/23/2021	10,511	31,064,951	2955.45	289,502			36,188		1,668,771			(72,376)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/24/2021	9,754	28,826,626	2955.45	278,224			34,778		1,110,601			(69,556)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/22/2020	05/25/2021	7,003	20,698,140	2955.45	199,997			25,000		1,026,854			(49,999)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/28/2020	05/28/2021	9,216	27,921,422	3029.73	278,951			34,869		320,525			(69,738)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/01/2020	06/01/2021	10,755	32,864,956	3055.73	331,186			68,997		624,808			(82,797)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/03/2020	06/03/2021	9,724	30,367,857	3122.87	286,403			59,667		1,215,288			(71,601)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/04/2020	06/04/2021	11,782	36,669,847	3112.35	350,536			73,028		978,933			(87,634)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/09/2020	06/09/2021	9,891	31,722,782	3207.18	318,038			66,258		1,814,020			(79,510)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/11/2020	06/11/2021	10,239	30,739,762	3002.1	267,749			55,781		2,421,096			(66,937)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/15/2020	06/15/2021	9,783	30,000,055	3066.59	287,454			59,886		2,615,805			(71,864)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/17/2020	06/17/2021	10,397	32,370,197	3113.49	299,214			62,336		2,311,973			(74,803)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/22/2020	06/22/2021	9,436	29,420,461	3117.86	281,108			58,564		1,792,793			(70,277)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/23/2020	06/23/2021	9,337	29,236,469	3131.29	286,467			59,681		1,241,651			(71,617)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/24/2020	06/24/2021	10,384	31,673,265	3050.33	280,419			58,421		803,160			(70,105)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/30/2020	06/30/2021	11,695	36,259,259	3100.29	356,795			74,332		441,314			(89,199)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2020	07/02/2021	9,218	28,853,512	3130.01	277,498			80,937		406,430			(69,375)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2020	07/03/2021	7,783	24,361,356	3130.01	223,038			65,053		861,151			(55,759)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/02/2020	07/05/2021	5,999	18,776,740	3130.01	201,129			58,663		1,026,191			(50,282)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/09/2020	07/09/2021	10,408	32,805,547	3152.05	288,597			84,174		2,046,093			(72,149)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/13/2020	07/13/2021	8,758	27,634,422	3155.22	268,155			78,212		1,516,263			(67,039)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/15/2020	07/15/2021	8,322	26,852,942	3226.56	241,981			70,578		1,820,771			(60,495)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/20/2020	07/20/2021	8,545	27,786,825	3251.84	281,656			82,150		1,342,515			(70,414)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/28/2020	07/28/2021	8,510	27,390,138	3218.44	263,045			76,722		282,141			(65,761)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	07/29/2020	07/29/2021	9,316	30,354,365	3258.44	295,017			86,046		352,455			(73,754)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/10/2020	08/10/2021	7,395	24,849,886	3360.47	248,531			93,199		1,134,499			(62,133)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/13/2020	08/13/2021	8,262	27,871,545	3373.43	251,713			94,392		1,143,336			(62,928)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/14/2020	08/14/2021	7,932	26,754,678	3372.85	253,316			94,994		1,347,328			(63,329)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/14/2020	08/15/2021	8,632	29,113,224	3372.85	286,124			107,297		1,682,923			(71,531)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/14/2020	08/16/2021	8,718	29,402,934	3372.85	286,688			107,508		1,585,808			(71,672)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/19/2020	08/19/2021	8,053	27,176,800	3374.85	251,083			94,156		992,139			(62,771)				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/21/2020	08/21/2021	9,372	31,839,571	3397.16	306,510			114,941		830,256			(76,628)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/21/2020	08/22/2021	7,462	25,349,775	3397.16	250,630			93,986		933,336			(62,657)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	8,869	30,129,207	3397.16	301,074			112,903		684,887			(75,268)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/25/2020	08/25/2021	8,855	30,491,733	3443.62	313,566			117,587		598,766			(78,392)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/01/2020	09/01/2021	1,414	2,396,794	1694.762	43,852			20,099		84,797			(10,963)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/01/2020	09/01/2021	5,869	20,698,717	3526.65	196,286			89,964		94,640			(49,071)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/02/2020	09/02/2021	5,955	21,325,263	3580.84	200,048			91,689		129,367			(50,012)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/08/2020	09/08/2021	6,137	20,446,029	3331.84	181,420			83,151		695,617			(45,355)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/09/2020	09/09/2021	11,119	37,792,463	3398.96	343,190			157,296		1,606,968			(85,798)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/10/2020	09/10/2021	7,626	25,464,055	3339.19	213,202			97,717		1,090,809			(53,300)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/15/2020	09/15/2021	7,657	26,043,841	3401.2	234,107			107,299		1,240,658			(58,527)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/21/2020	09/21/2021	9,435	30,957,251	3281.06	276,878			126,902		1,471,546			(69,219)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/24/2020	09/24/2021	7,307	23,722,212	3246.59	194,092			88,959		918,704			(48,523)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/28/2020	09/28/2021	8,559	28,685,148	3351.6	264,346			121,158		750,941			(66,086)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	09/30/2020	09/30/2021	9,024	30,347,479	.3363	251,774			115,396		516,560			(62,943)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/12/2020	10/12/2021	7,012	24,781,399	3534.22	234,612			127,081		781,210			(58,653)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/20/2020	10/20/2021	7,796	26,843,657	3443.12	228,102			123,555		969,384			(57,026)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/23/2020	10/23/2021	7,483	25,932,441	3465.39	220,549			119,464		982,561			(55,137)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/23/2020	10/24/2021	5,914	20,494,052	3465.39	166,169			90,008		595,343			(41,542)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/23/2020	10/25/2021	6,752	23,398,185	3465.39	206,975			112,112		737,019			(51,744)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	10/29/2020	10/29/2021	8,530	28,236,520	3310.11	206,458			111,831		777,418			(51,614)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/02/2020	11/02/2021	7,312	24,204,943	3310.24	224,182			140,114		978,966			(56,045)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/05/2020	11/05/2021	7,749	27,202,258	3510.45	230,154			143,846		600,414			(57,539)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/10/2020	11/10/2021	7,655	27,140,307	3545.53	255,418			159,636		744,369			(63,855)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/16/2020	11/16/2021	6,698	24,292,658	3626.91	236,749			147,968		736,972			(59,187)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	11/24/2020	11/24/2021	5,642	20,512,109	3635.41	190,601			119,126		473,716			(47,650)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/08/2020	12/08/2021	8,682	32,141,323	3702.25	306,421			217,048		481,457			(76,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/16/2020	12/16/2021	9,166	33,925,367	3701.17	314,725			222,930		762,059			(78,681)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/18/2020	12/18/2021	9,833	36,472,873	3709.41	337,834			239,299		758,252			(84,458)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/18/2020	12/19/2021	8,262	30,648,098	3709.41	287,425			203,593		680,624			(71,856)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	12/18/2020	12/20/2021	10,316	38,265,330	3709.41	380,931			269,826		888,025			(95,233)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/06/2021	01/06/2022	7,480	28,036,935	3748.14		264,860		209,681		380,806			(55,179)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/11/2021	01/11/2022	7,766	29,508,284	3799.61		291,215		230,545		552,361			(60,670)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/14/2021	01/14/2022	7,928	30,090,217	3795.54		270,802		214,385		468,115			(56,417)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	01/25/2021	01/25/2022	7,082	27,303,977	3855.36		249,357		197,407		380,436			(51,949)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/02/2021	02/02/2022	6,305	24,125,811	3826.31		235,478		206,043		456,270			(29,435)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	02/16/2021	02/16/2022	6,287	24,723,158	3932.59		225,808		197,582		328,982			(28,226)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/02/2021	03/02/2022	7,664	29,663,703	3870.29		290,488		278,384		438,530			(12,104)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/17/2021	03/17/2022	8,388	33,334,678	3974.12		323,968		310,469		348,770			(13,499)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/18/2021	03/18/2022	8,594	33,648,383	3915.46		299,639		287,154		385,964			(12,485)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	03/22/2021	03/22/2022	7,996	31,509,111	3940.59		300,810		288,276		334,931			(12,534)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/18/2020	05/18/2021	14,600	3,591,162	245.97	304,942			38,118		1,088,719			(76,236)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/18/2020	05/18/2021	(4,597)	(1,156,059)	251.5	(94,020)			(11,752)		(364,942)			23,505				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/18/2020	05/18/2021	(9,519)	(2,435,103)	255.81	(143,778)			(17,972)		(601,266)			35,944				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/19/2020	05/19/2021	23,400	5,664,438	242.07	477,931			59,741		1,726,635			(119,483)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/19/2020	05/19/2021	(11,051)	(2,735,391)	247.52	(186,685)			(23,336)		(756,009)			46,671				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/19/2020	05/19/2021	(6,923)	(1,742,904)	251.75	(112,033)			(14,004)		(477,387)			28,008				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/19/2020	05/19/2021	(2,782)	(702,003)	252.36	(53,314)			(6,664)		(222,685)			13,329				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/19/2020	05/19/2021	(1,909)	(484,140)	253.57	(17,923)			(2,240)		(87,282)			4,481				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/26/2020	05/26/2021	9,600	2,399,520	249.95	197,597			24,700		664,273			(49,399)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/26/2020	05/26/2021	(1,956)	(499,900)	255.57	(39,268)			(4,909)		(147,157)			9,817				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/26/2020	05/26/2021	(7,308)	(1,899,620)	259.95	(107,431)			(13,429)		(431,080)			26,858				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/09/2020	06/09/2021	20,700	5,645,304	272.72	413,665			86,180		937,765			(103,416)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/09/2020	06/09/2021	(7,237)	(2,018,128)	278.86	(116,394)			(24,249)		(275,960)			29,099				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/09/2020	06/09/2021	(11,442)	(3,245,368)	283.63	(181,040)			(37,717)		(450,782)			45,260				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/09/2020	06/09/2021	(1,340)	(381,808)	284.99	(11,272)			(2,348)		(23,323)			2,818				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/25/2020	06/25/2021	17,200	4,428,312	257.46	363,792			75,790		1,020,711			(90,948)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/25/2020	06/25/2021	(4,128)	(1,081,332)	261.97	(76,823)			(16,005)		(230,908)			19,206				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/25/2020	06/25/2021	(5,086)	(1,338,792)	263.25	(96,481)			(20,100)		(294,520)			24,120				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	06/25/2020	06/25/2021	(7,500)	(2,008,188)	267.76	(118,332)			(24,653)		(369,316)			29,583				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	17,200	4,645,032	270.06	315,337			91,973		872,204			(78,834)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	(5,477)	(1,512,336)	276.14	(85,508)			(24,940)		(261,119)			21,377				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	900	249,129	276.81	8,751			2,552		28,091			(2,188)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	(10,192)	(2,862,636)	280.86	(132,806)			(38,735)		(430,721)			33,202				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	(955)	(270,060)	282.89	(7,348)			(2,143)		(25,129)			1,837				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	(839)	(249,129)	297.07	(2,778)			(810)		(10,201)			695				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	20,300	5,387,620	265.4	390,461			113,885		1,130,021			(97,615)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	(9,291)	(2,521,300)	271.37	(154,208)			(44,977)		(489,286)			38,552				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	1,400	380,856	272.04	14,810			4,320		49,112			(3,703)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	1,900	521,911	274.69	33,508			9,773		105,722			(8,377)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	(10,384)	(2,866,320)	276.02	(142,618)			(41,597)		(475,885)			35,654				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	(3,092)	(902,767)	291.94	(24,980)			(7,286)		(97,762)			6,245				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	22,600	6,147,652	272.02	419,940			157,478		1,136,158			(104,985)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	(8,704)	(2,420,978)	278.14	(129,511)			(48,567)		(384,052)			32,378				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	1,300	362,466	278.82	12,856			4,821		40,949			(3,214)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	600	168,924	281.54	10,150			3,806		29,674			(2,537)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	(12,019)	(3,400,250)	282.9	(169,726)			(63,647)		(525,969)			42,432				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	(1,146)	(326,424)	284.94	(9,936)			(3,726)		(30,470)			2,484				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	(1,776)	(531,390)	299.22	(10,805)			(4,052)		(35,560)			2,701				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2020	08/10/2021	16,300	4,529,933	277.91	305,606			114,602		754,474			(76,401)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2020	08/10/2021	(4,988)	(1,417,341)	284.16	(77,453)			(29,045)		(208,479)			19,363				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2020	08/10/2021	(7,692)	(2,223,280)	289.03	(106,729)			(40,023)		(299,957)			26,682				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2020	08/10/2021	(1,247)	(361,283)	289.72	(19,309)			(7,241)		(54,929)			4,827				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/10/2020	08/10/2021	(1,818)	(528,029)	290.42	(15,222)			(5,708)		(41,899)			3,806				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/11/2020	08/11/2021	17,700	4,900,599	276.87	330,858			124,072		817,901			(82,714)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/11/2020	08/11/2021	(8,117)	(2,298,021)	283.1	(120,338)			(45,127)		(324,699)			30,085				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/11/2020	08/11/2021	(9,039)	(2,602,578)	287.94	(124,066)			(46,525)		(346,748)			31,016				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/13/2020	08/13/2021	13,600	3,793,992	278.97	261,473			98,053		609,364			(65,368)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/13/2020	08/13/2021	(2,260)	(641,631)	283.85	(44,492)			(16,684)		(109,312)			11,123				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/13/2020	08/13/2021	(1,373)	(390,558)	284.55	(15,402)			(5,776)		(39,760)			3,850				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	08/13/2020	08/13/2021	(5,575)	(1,590,129)	285.25	(89,563)			(33,586)		(224,893)			22,391				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/13/2020	08/13/2021	(4,038)	(1,171,674)	290.13	(54,077)			(20,279)		(140,051)			13,519				
Dow Index Option MAV.		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/20/2020	08/20/2021	12,700	3,522,980	277.4	248,286			93,107		598,545			(62,071)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/20/2020	08/20/2021	(6,553)	(1,858,580)	283.64	(106,153)			(39,807)		(277,148)			26,538				
Dow Index Option MAV.		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/20/2020	08/20/2021	(5,769)	(1,664,400)	288.5	(81,548)			(30,581)		(220,601)			20,387				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	15,300	4,331,124	283.08	286,152			107,307		618,355			(71,538)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	(1,573)	(452,928)	288.03	(30,551)			(11,457)		(70,506)			7,638				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	(3,423)	(990,780)	289.45	(53,064)			(19,899)		(122,548)			13,266				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	(8,462)	(2,491,104)	294.4	(112,882)			(42,331)		(265,805)			28,221				
Dow Index Option MAV.		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	(1,336)	(396,312)	296.53	(11,188)			(4,195)		(23,015)			2,797				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/27/2020	08/27/2021	14,600	4,159,832	284.92	297,875			111,703		556,680			(74,469)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/27/2020	08/27/2021	(7,726)	(2,250,868)	291.33	(132,576)			(49,716)		(258,315)			33,144				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/27/2020	08/27/2021	(6,442)	(1,908,964)	296.32	(95,245)			(35,717)		(183,409)			23,811				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/01/2020	09/01/2021	10,800	3,093,768	286.46	247,949			113,643		417,244			(61,987)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/01/2020	09/01/2021	(4,108)	(1,203,132)	292.91	(77,200)			(35,383)		(132,457)			19,300				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/01/2020	09/01/2021	(5,192)	(1,546,884)	297.92	(88,506)			(40,565)		(150,695)			22,127				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/01/2020	09/01/2021	(1,151)	(343,752)	298.63	(23,211)			(10,638)		(42,337)			5,803				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	18,600	5,412,786	291.01	393,141			180,189		596,663			(98,285)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	(8,215)	(2,444,484)	297.56	(156,409)			(71,687)		(245,231)			39,102				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	500	150,600	301.2	10,330			4,734		16,611			(2,582)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	(7,404)	(2,240,777)	302.65	(117,022)			(53,635)		(172,378)			29,256				
Dow Index Option MAV.		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	(1,241)	(378,313)	304.83	(12,650)			(5,798)		(11,567)			3,162				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	(1,561)	(499,812)	320.11	(13,155)			(6,030)		(10,696)			3,289				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/17/2020	09/17/2021	15,600	4,352,712	279.02	246,594			113,022		725,265			(61,649)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/17/2020	09/17/2021	(9,780)	(2,790,200)	285.3	(123,873)			(56,775)		(412,116)			30,968				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/17/2020	09/17/2021	(5,385)	(1,562,512)	290.18	(52,489)			(24,057)		(197,420)			13,122				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/21/2020	09/21/2021	11,300	3,067,724	271.48	225,800			103,492		600,086			(56,450)				
Dow Index Option MAV.		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/21/2020	09/21/2021	(2,647)	(732,996)	276.91	(33,755)			(15,471)		(107,505)			8,439				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/21/2020	09/21/2021	(1,369)	(380,072)	277.59	(27,767)			(12,727)		(75,384)			6,942				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/21/2020	09/21/2021	(6,923)	(1,954,656)	282.34	(109,723)			(50,290)		(322,684)			27,431				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/22/2020	09/22/2021	17,700	4,829,976	272.88	287,006			131,545		930,493			(71,752)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/22/2020	09/22/2021	(5,966)	(1,664,568)	279.02	(72,083)			(33,038)		(277,888)			18,021				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/22/2020	09/22/2021	(9,904)	(2,810,664)	283.8	(107,148)			(49,110)		(438,087)			26,787				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/22/2020	09/22/2021	(1,247)	(354,744)	284.48	(16,683)			(7,646)		(62,138)			4,171				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	17,100	4,756,707	278.17	352,300			190,829		804,749			(88,075)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(1,278)	(361,621)	283.04	(27,421)			(14,853)		(64,004)			6,855				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(9,487)	(2,698,249)	284.43	(176,720)			(95,724)		(425,745)			44,180				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(4,327)	(1,251,765)	289.3	(56,920)			(30,832)		(147,979)			14,230				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(1,527)	(445,072)	291.38	(14,339)			(7,767)		(39,398)			3,585				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	14,900	4,138,177	277.73	329,009			178,213		737,170			(82,252)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(3,814)	(1,083,147)	283.98	(83,555)			(45,259)		(189,225)			20,889				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	1,500	427,005	284.67	32,304			17,498		71,887			(8,076)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(9,231)	(2,666,208)	288.84	(150,320)			(81,423)		(373,701)			37,580				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(1,340)	(388,822)	290.23	(13,316)			(7,213)		(40,027)			3,329				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(1,398)	(427,005)	305.5	(17,886)			(9,688)		(46,429)			4,472				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	16,700	4,815,946	288.38	343,392			186,004		671,668			(85,848)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	(5,575)	(1,643,766)	294.87	(94,098)			(50,970)		(195,437)			23,524				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	1,300	388,011	298.47	25,255			13,680		47,598			(6,314)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	(9,038)	(2,710,772)	299.92	(131,615)			(71,292)		(277,597)			32,904				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	(1,535)	(461,408)	300.64	(27,751)			(15,032)		(55,836)			6,938				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	(1,223)	(388,011)	317.22	(14,746)			(7,987)		(29,621)			3,687				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/13/2020	10/13/2021	13,800	3,957,840	286.8	281,047			152,234		580,227			(70,262)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/13/2020	10/13/2021	(4,890)	(1,434,000)	293.25	(82,856)			(44,880)		(182,297)			20,714				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/13/2020	10/13/2021	(8,462)	(2,523,840)	298.27	(124,812)			(67,606)		(281,821)			31,203				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	15,700	4,346,545	276.85	317,205			171,820		799,673			(79,301)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(5,086)	(1,439,620)	283.08	(86,766)			(46,998)		(236,770)			21,691				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	1,500	425,655	283.77	29,919			16,206		73,647			(7,480)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(8,366)	(2,408,595)	287.92	(132,168)			(71,591)		(369,502)			33,042				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(1,722)	(498,330)	289.31	(16,221)			(8,786)		(57,321)			4,055				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/26/2020	10/26/2021	(1,398)	(425,655)	304.54	(15,636)			(8,470)		(48,497)			3,909				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/27/2020	10/27/2021	18,900	5,190,507	274.63	370,141			200,493		989,189			(92,535)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/27/2020	10/27/2021	(5,672)	(1,592,854)	280.81	(91,340)			(49,476)		(269,301)			22,835				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/27/2020	10/27/2021	(12,596)	(3,597,653)	285.62	(181,483)			(98,303)		(557,608)			45,371				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	23,000	6,099,600	265.2	511,872			277,264		1,432,888			(127,968)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(7,824)	(2,121,600)	271.17	(143,287)			(77,614)		(445,333)			35,822				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	600	163,098	271.83	7,625			4,130		29,210			(1,906)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(13,173)	(3,633,240)	275.81	(231,825)			(125,572)		(724,373)			57,956				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(1,247)	(344,760)	276.47	(24,145)			(13,079)		(72,067)			6,036				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/28/2020	10/28/2021	(559)	(163,098)	291.72	(4,201)			(2,276)		(17,798)			1,050				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	13,300	3,545,647	266.59	275,982			149,490		791,791			(68,995)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	(7,433)	(2,026,084)	272.59	(132,380)			(71,706)		(410,947)			33,095				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	(4,135)	(1,146,337)	277.25	(60,425)			(32,730)		(204,616)			15,106				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	10/29/2020	10/29/2021	(1,343)	(373,226)	277.92	(25,471)			(13,797)		(75,863)			6,368				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	15,600	4,200,300	269.25	322,961			201,851		901,001			(80,740)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(2,162)	(592,350)	273.96	(46,407)			(29,005)		(126,965)			11,602				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(1,471)	(403,875)	274.64	(19,352)			(12,095)		(69,653)			4,838				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(2,445)	(673,125)	275.31	(51,061)			(31,913)		(141,320)			12,765				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(7,404)	(2,073,225)	280.02	(117,507)			(73,442)		(367,912)			29,377				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/02/2020	11/02/2021	(1,623)	(457,725)	282.04	(18,227)			(11,392)		(66,788)			4,557				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/24/2020	11/24/2021	12,800	3,845,888	300.46	243,602			152,251		406,207			(60,900)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/24/2020	11/24/2021	(6,455)	(1,983,036)	307.22	(97,189)			(60,743)		(171,345)			24,297				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/24/2020	11/24/2021	(5,962)	(1,862,852)	312.48	(80,495)			(50,309)		(142,251)			20,124				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2020	11/30/2021	20,500	6,075,995	296.39	399,895			249,934		722,067			(99,974)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2020	11/30/2021	(1,474)	(444,585)	301.58	(29,181)			(18,238)		(53,401)			7,295				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2020	11/30/2021	(4,890)	(1,481,950)	303.06	(64,472)			(40,295)		(129,939)			16,118				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	11/30/2020	11/30/2021	(13,461)	(4,149,460)	308.25	(192,629)			(120,393)		(376,018)			48,157				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	22,400	6,680,576	298.24	432,202			306,143		764,818			(108,050)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(1,373)	(417,536)	304.2	(13,918)			(9,858)		(29,699)			3,479				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(7,824)	(2,385,920)	304.95	(121,971)			(86,396)		(231,037)			30,493				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(11,058)	(3,429,760)	310.17	(152,264)			(107,854)		(291,156)			38,066				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(1,439)	(447,360)	310.92	(23,016)			(16,303)		(43,290)			5,754				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	14,900	4,480,430	300.7	294,850			208,852		495,181			(73,712)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,260)	(691,610)	305.96	(43,595)			(30,880)		(74,900)			10,899				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	2,200	678,084	308.22	41,373			29,306		68,076			(10,343)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(7,885)	(2,465,740)	312.73	(106,048)			(75,117)		(194,165)			26,512				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,590)	(811,890)	313.48	(41,052)			(29,078)		(73,713)			10,263				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(1,623)	(511,190)	314.98	(11,886)			(8,419)		(24,058)			2,972				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,050)	(678,084)	330.77	(19,281)			(13,658)		(37,058)			4,820				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	15,100	4,509,162	298.62	268,564			190,233		504,111			(67,141)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(1,179)	(358,344)	303.85	(12,264)			(8,687)		(28,865)			3,066				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(4,010)	(1,224,342)	305.34	(54,852)			(38,853)		(112,323)			13,713				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(8,077)	(2,508,408)	310.56	(108,083)			(76,559)		(216,358)			27,021				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(1,340)	(418,068)	312.06	(9,844)			(6,973)		(24,213)			2,461				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	23,900	7,267,990	304.1	487,271			345,150		735,820			(121,818)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(10,954)	(3,405,920)	310.94	(183,460)			(129,951)		(292,286)			45,865				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(9,712)	(3,071,410)	316.26	(144,203)			(102,144)		(231,253)			36,051				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(1,531)	(486,560)	317.78	(11,363)			(8,049)		(20,845)			2,841				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(909)	(304,100)	334.51	(8,891)			(6,298)		(15,915)			2,223				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	34,200	10,336,608	302.24		713,067		564,511		1,088,305			(148,556)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(5,307)	(1,632,096)	307.53		(96,042)		(76,033)		(151,343)			20,009				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(2,255)	(695,152)	308.28		(25,189)		(19,941)		(47,837)			5,248				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(5,672)	(1,752,992)	309.04		(93,084)		(73,691)		(150,121)			19,392				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(15,865)	(4,986,960)	314.33		(263,802)		(208,843)		(407,327)			54,959				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,247)	(392,912)	315.09		(23,586)		(18,672)		(35,255)			4,914				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,244)	(392,912)	315.84		(10,349)		(8,193)		(19,973)			2,156				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(1,527)	(483,584)	316.6		(12,307)		(9,743)		(23,757)			2,564				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	9,900	3,069,891	310.09		201,530		159,545		270,443			(41,985)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(1,765)	(558,162)	316.29		(17,265)		(13,668)		(29,300)			3,597				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(1,565)	(496,144)	317.07		(31,239)		(24,731)		(41,690)			6,508				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/11/2021	01/11/2022	(6,250)	(2,015,585)	322.49		(97,124)		(76,890)		(131,697)			20,234				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	15,800	4,888,046	309.37		309,033		244,651		435,021			(64,382)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(6,846)	(2,165,590)	316.33		(104,923)		(83,064)		(156,529)			21,859				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(5,673)	(1,825,283)	321.74		(79,972)		(63,311)		(116,887)			16,661				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(1,631)	(525,929)	322.52		(28,261)		(22,373)		(39,329)			5,888				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/26/2021	01/26/2022	(1,148)	(371,244)	323.29		(8,520)		(6,745)		(14,345)			1,775				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	15,700	4,757,571	303.03		318,750		252,344		496,529			(66,406)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(1,078)	(333,333)	309.09		(12,649)		(10,014)		(24,679)			2,635				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(6,944)	(2,151,513)	309.85		(122,813)		(97,227)		(194,656)			25,586				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	800	248,488	310.61		13,180		10,434		20,749			(2,746)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(5,577)	(1,757,574)	315.15		(88,475)		(70,043)		(138,446)			18,432				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(1,623)	(515,151)	317.42		(14,130)		(11,186)		(26,974)			2,944				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/27/2021	01/27/2022	(745)	(248,488)	333.33		(6,336)		(5,016)		(9,740)			1,320				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	8,700	2,662,461	306.03		183,609		145,357		265,992			(38,252)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	(4,205)	(1,315,929)	312.92		(71,072)		(56,265)		(108,449)			14,807				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	01/28/2021	01/28/2022	(4,231)	(1,346,532)	318.27		(66,578)		(52,708)		(99,160)			13,871				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	13,400	4,048,408	302.12		296,305		259,267		453,469			(37,038)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,671)	(513,604)	307.41		(37,934)		(33,192)		(56,292)			4,742				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,663)	(513,604)	308.92		(20,097)		(17,585)		(38,731)			2,512				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(6,442)	(2,024,204)	314.2		(110,450)		(96,644)		(173,631)			13,806				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,918)	(604,240)	314.96		(37,129)		(32,487)		(56,085)			4,641				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/01/2021	02/01/2022	(1,241)	(392,756)	316.47		(11,558)		(10,113)		(22,502)			1,445				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	17,500	5,370,225	306.87		346,473		303,164		506,690			(43,309)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(5,477)	(1,718,472)	313.77		(89,927)		(78,686)		(136,332)			11,241				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	1,600	503,264	314.54		34,009		29,758		45,350			(4,251)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(8,558)	(2,731,143)	319.14		(132,689)		(116,103)		(196,028)			16,586				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,244)	(398,931)	320.68		(10,193)		(8,919)		(18,842)			1,274				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,623)	(521,679)	321.45		(12,906)		(11,293)		(23,310)			1,613				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/02/2021	02/02/2022	(1,491)	(503,264)	337.56		(17,607)		(15,406)		(25,177)			2,201				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	13,400	4,117,016	307.24		278,026		243,273		400,520			(34,753)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(4,890)	(1,536,200)	314.15		(75,615)		(66,163)		(118,586)			9,452				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	900	283,428	314.92		8,589		7,515		16,472			(1,074)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(8,077)	(2,580,816)	319.53		(126,339)		(110,547)		(185,809)			15,792				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(839)	(283,428)	337.96		(2,211)		(1,935)		(5,013)			276				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/22/2021	02/22/2022	5,300	1,670,666	315.22		113,387		99,214		139,521			(14,173)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/22/2021	02/22/2022	(5,096)	(1,670,666)	327.83		(78,057)		(68,300)		(98,586)			9,757				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	10,900	3,437,533	315.37		239,480		209,545		283,876			(29,935)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(4,303)	(1,387,628)	322.47		(71,974)		(62,977)		(89,247)			8,997				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	1,200	387,900	323.25		24,429		21,375		28,247			(3,054)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(4,519)	(1,482,239)	327.98		(72,424)		(63,371)		(86,521)			9,053				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,727)	(567,666)	328.77		(31,940)		(27,947)		(36,774)			3,992				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,118)	(387,900)	346.91		(12,315)		(10,776)		(14,863)			1,539				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	12,300	3,878,928	315.36		271,009		259,717		324,852			(11,292)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,278)	(409,968)	320.88		(28,058)		(26,889)		(32,683)			1,169				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(4,694)	(1,513,728)	322.46		(78,129)		(74,873)		(99,409)			3,255				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(4,615)	(1,513,728)	327.97		(72,378)		(69,362)		(88,793)			3,016				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,343)	(441,504)	328.76		(24,967)		(23,927)		(28,858)			1,040				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	11,700	3,829,410	327.3		237,146		227,264		225,904			(9,881)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,572)	(523,680)	333.03		(32,231)		(30,888)		(30,693)			1,343				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,858)	(621,870)	334.66		(36,716)		(35,186)		(35,095)			1,530				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(6,058)	(2,061,990)	340.39		(86,271)		(82,677)		(83,811)			3,595				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,818)	(621,870)	342.03		(11,840)		(11,347)		(12,219)			493				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	20,900	6,775,780	324.2		395,341		378,868		420,556			(16,473)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(1,078)	(356,620)	330.68		(10,284)		(9,856)		(13,388)			429				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(4,792)	(1,588,580)	331.49		(72,261)		(69,251)		(79,216)			3,011				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	800	267,144	333.93		6,763		6,482		8,049			(282)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(8,558)	(2,885,380)	337.17		(110,559)		(105,953)		(120,807)			4,607				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(3,453)	(1,167,120)	337.98		(58,983)		(56,526)		(61,575)			2,458				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(2,291)	(778,080)	339.6		(14,284)		(13,689)		(18,373)			595				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(749)	(267,144)	356.62		(1,357)		(1,300)		(2,137)			57				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/01/2020	04/01/2021	84,827	8,313,000	98	95,000			3,958		262,106			(23,750)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/01/2020	04/01/2021	155,650	15,565,000	100	226,000			9,417					(56,500)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/01/2021	496	1,253,172	2526.9	17,870			745		28,196			(4,468)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/01/2021	93	1,989,188	21413.44	29,207			1,217		49,866			(7,302)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/02/2021	3,260	8,237,222	2526.9	172,010			7,167		444,815			(43,003)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/02/2020	04/02/2021	69	1,484,368	21413.44	29,970			1,249		52,251			(7,492)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/06/2020	04/06/2021	471	1,255,700	2663.68	16,952			706		28,253			(4,238)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/06/2020	04/06/2021	146	3,303,214	22679.99	68,697			2,862		118,219			(17,174)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/08/2020	04/08/2021	614	1,688,097	2749.98	22,958			957		37,982			(5,740)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/16/2020	04/16/2021	550	1,539,164	2799.55	21,025			876		34,630			(5,256)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/20/2020	04/20/2021	168	3,984,406	23650.44	80,085			3,337		135,024			(20,021)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2020	04/22/2021	164	3,855,507	23475.82	83,168			3,465		154,314			(20,792)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2020	04/28/2021	255	6,150,260	24101.55	125,169			5,215		210,617			(31,292)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2020	04/30/2021	80,245	7,864,000	98	77,000			3,208		242,659			(19,250)				
UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/29/2020	04/30/2021	162,070	16,207,000	100	237,000			9,875		12			(59,250)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/01/2020	04/30/2021	1,293	3,660,602	2830.71	51,322			6,415		82,264			(12,830)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2020	04/30/2021	271	789,413	2912.43	11,131			464		17,713			(2,783)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2020	04/30/2021	189	4,604,653	24345.72	81,769			3,407		135,444			(20,442)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/01/2020	05/03/2021	670	1,896,840	2830.71	26,575			3,322		42,613			(6,644)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/04/2020	05/04/2021	3,834	10,899,975	2842.74	240,575			30,072		523,217			(60,144)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/05/2020	05/05/2021	596	1,708,254	2868.44	23,950			2,994		38,338			(5,987)				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2020	05/07/2021	73,031	7,157,000	98	76,000			9,500		215,061			(19,000)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2020	05/07/2021	223	5,315,601	23875.89	74,811			9,351		124,034			(18,703)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2020	05/11/2021	569	1,667,220	2930.32	23,541			2,943		37,278			(5,885)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2020	05/13/2021	735	2,071,766	2820	29,025			3,628		46,487			(7,256)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/14/2020	05/14/2021	483	1,376,731	2852.5	19,302			2,413		30,857			(4,825)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/15/2019	05/15/2021	107	304,686	2850.96	8,086			505		34,124			(1,011)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2020	05/19/2021	649	1,897,763	2922.94	26,967			3,371		42,333			(6,742)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2020	05/20/2021	614	1,823,323	2971.61	26,019			3,252		40,505			(6,505)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/21/2020	05/21/2021	322	948,238	2948.51	13,503			1,688		21,096			(3,376)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/28/2020	05/28/2021	176	4,464,942	25400.64	99,440			12,430		167,967			(24,860)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2020	06/01/2021	4,122	12,594,469	3055.73	284,522			59,275		605,980			(71,131)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/02/2020	06/02/2021	767	2,362,935	3080.82	33,979			7,079		51,245			(8,495)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/04/2020	06/04/2021	405	1,260,903	3112.35	18,081			3,767		27,111			(4,520)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2020	06/10/2021	551	1,758,221	3190.14	25,424			5,297		38,282			(6,356)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/19/2019	06/19/2021	132	385,920	2926.46	9,100			948		36,508			(1,137)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/22/2020	06/22/2021	3,349	10,442,682	3117.86	227,083			47,309		474,319			(56,771)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2020	06/23/2021	3,706	11,605,859	3131.29	255,297			53,187		537,978			(63,824)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2020	06/24/2021	3,032	9,247,595	3050.33	220,069			45,848		497,722			(55,017)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2020	06/25/2021	90,959	8,914,000	98	90,000			18,750		241,353			(22,500)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/29/2020	06/29/2021	573	1,749,838	3053.24	25,058			5,220		37,290			(6,264)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2020	07/09/2021	3,074	9,688,431	3152.05	180,112			52,533		403,351			(45,028)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2020	07/09/2021	227	5,846,072	25706.09	92,490			26,976		155,077			(23,123)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/13/2020	07/13/2021	3,273	10,327,058	3155.22	213,333			62,222		452,999			(53,333)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2020	07/14/2021	230	6,125,615	26642.59	121,836			35,535		209,668			(30,459)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2020	07/23/2021	134	3,584,018	26652.33	50,809			14,819		80,497			(12,702)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2020	07/27/2021	159	4,217,858	26584.77	76,960			22,447		129,489			(19,240)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/28/2020	07/28/2021	3,161	10,174,092	3218.44	206,030			60,092		438,223			(51,508)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2020	07/31/2021	2,966	9,701,535	3271.12	187,918			54,809		381,374			(46,980)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2020	08/01/2021	2,390	7,817,975	3271.12	171,568			50,041		363,202			(42,892)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/31/2020	08/02/2021	2,460	8,047,964	3271.12	162,873			47,505		328,746			(40,718)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/03/2020	08/03/2021	3,820	12,584,496	3294.61	257,790			96,671		494,810			(64,448)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/04/2020	08/04/2021	655	2,167,251	3306.51	31,187			11,695		44,659			(7,797)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2019	08/05/2021	898	1,508,584	1679.671	48,486			9,091		85,610			(6,061)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2020	08/05/2021	530	1,764,229	3327.77	25,387			9,520		36,177			(6,347)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2020	08/11/2021	838	2,792,732	3333.69	40,159			15,060		56,962			(10,040)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/12/2020	08/13/2021	85,306	8,360,000	98	77,000			28,875		217,531			(19,250)				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/12/2020	08/13/2021	171,650	17,165,000	100	222,000			83,250		5,370			(55,500)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/19/2019	08/19/2021	1,332	2,263,657	1699.015	71,781			13,459		103,651			(8,973)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/20/2020	08/20/2021	2,479	8,393,204	3385.51	158,048			59,268		297,724			(39,512)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/24/2020	08/24/2021	2,538	8,708,919	3431.28	185,041			69,390		342,276			(46,260)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/26/2020	08/26/2021	4,152	14,442,983	3478.73	298,432			111,912		557,774			(74,608)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/26/2020	08/27/2021	75,959	7,444,000	98	72,000			27,000		197,000			(18,000)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/26/2020	08/27/2021	186,410	18,641,000	100	236,000			88,500		5,188			(59,000)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2020	08/31/2021	104	2,970,267	28430.05	55,434			20,788		86,334			(13,858)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/01/2020	09/01/2021	3,099	10,927,592	3526.65	217,069			99,490		348,731			(54,267)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/03/2020	09/03/2021	2,512	8,678,871	3455.06	192,575			88,264		342,585			(48,144)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/14/2020	09/14/2021	3,599	12,178,232	3383.54	246,031			112,764		475,185			(61,508)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/15/2020	09/15/2021	3,799	12,921,329	3401.2	249,963			114,567		479,761			(62,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/17/2019	09/17/2021	1,258	2,159,928	1716.425	68,664			15,736		80,861			(8,583)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/21/2020	09/21/2021	3,037	9,965,467	3281.06	211,386			96,885		422,777			(52,846)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2020	09/23/2021	3,896	12,612,200	3236.92	260,329			119,318		553,301			(65,082)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2020	09/24/2021	228,630	22,863,000	100	284,000			130,167		8,937			(71,000)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2020	09/24/2021	124	3,312,752	26815.44	52,228			23,938		88,955			(13,057)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2020	09/29/2021	218	5,973,423	27452.66	105,326			48,274		178,474			(26,331)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2020	09/30/2021	3,609	12,136,395	3363	253,538			116,205		494,211			(63,384)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2020	10/01/2021	99,561	9,757,000	98	88,500			40,563		250,336			(22,125)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/30/2020	10/01/2021	211,540	21,154,000	100	266,000			121,917		9,403			(66,500)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/06/2020	10/06/2021	690	2,317,572	3360.95	32,516			17,613		45,413			(8,129)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/07/2020	10/07/2021	260	7,372,479	28303.46	142,342			77,102		239,167			(35,586)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/09/2020	10/09/2021	2,743	9,539,076	3477.13	183,757			99,535		366,233			(45,939)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/09/2020	10/10/2021	2,416	8,401,006	3477.13	169,266			91,686		309,782			(42,316)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/09/2020	10/11/2021	4,168	14,494,341	3477.13	293,244			158,840		535,366			(73,311)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/12/2020	10/12/2021	3,468	12,255,286	3534.22	246,478			133,509		436,196			(61,619)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	211	6,018,892	28514	111,098			60,178		186,795			(27,774)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2020	10/15/2021	124	3,540,623	28494.2	62,227			33,706		96,828			(15,557)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/19/2020	10/19/2021	179	5,041,414	28195.42	89,777			48,629		140,796			(22,444)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2020	10/20/2021	576	1,984,375	3443.12	28,138			15,242		37,738			(7,035)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/21/2020	10/21/2021	246	6,928,292	28210.82	129,437			70,112		224,349			(32,359)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/22/2020	10/22/2021	138	3,913,392	28363.66	61,371			33,242		93,577			(15,343)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2020	10/27/2021	535	1,815,426	3390.68	25,725			13,934		34,882			(6,431)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2020	10/28/2021	3,484	11,395,834	3271.03	241,759			130,953		521,080			(60,440)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2020	10/29/2021	71,082	6,966,000	98	62,500			33,854		168,679			(15,625)				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/28/2020	10/29/2021	200,380	20,038,000	100	248,500			134,604		317,902			(62,125)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/29/2020	10/29/2021	3,364	11,135,307	3310.11	206,491			111,849		397,747			(51,623)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/02/2020	11/02/2021	890	2,947,275	3310.24	41,114			25,697		57,578			(10,279)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2020	11/03/2021	633	2,133,021	3369.16	30,033			18,771		41,055			(7,508)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/04/2020	11/04/2021	524	1,803,439	3443.44	25,302			15,814		33,994			(6,326)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/14/2019	11/12/2021	460	798,500	1736.295	21,208			6,628		24,192			(2,651)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2020	11/19/2021	3,072	11,003,035	3581.87	202,507			126,567		360,341			(50,627)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2020	11/19/2021	155	4,579,742	29483.23	78,844			49,278		113,521			(19,711)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/23/2020	11/23/2021	3,156	11,291,863	3577.59	224,766			140,479		385,862			(56,192)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/24/2021	120	3,571,243	29872.47	57,449			35,906		73,822			(14,362)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/25/2021	100	2,975,287	29872.47	48,529			30,330		80,243			(12,132)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/26/2021	59	1,770,643	29872.47	33,000			20,625		42,394			(8,250)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/30/2020	11/30/2021	485	1,757,537	3621.63	25,414			15,884		30,686			(6,353)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2020	12/02/2021	866	1,492,293	1722.223	37,173			26,331		55,209			(9,293)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2020	12/08/2021	229	6,918,119	30173.88	114,501			81,105		156,169			(28,625)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/10/2021	220	6,600,957	30046.37	109,635			77,658		137,273			(27,409)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/11/2021	2,305	8,444,219	3663.46	155,884			110,418		247,586			(38,971)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/11/2021	100	2,993,236	30046.37	43,232			30,623		66,640			(10,808)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/12/2021	2,417	8,855,002	3663.46	150,748			106,780		236,689			(37,687)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/12/2021	51	1,540,699	30046.37	27,701			19,622		43,759			(6,925)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2021	3,609	13,221,326	3663.46	258,826			183,335		408,918			(64,706)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2021	182	5,461,484	30046.37	99,301			70,338		139,162			(24,825)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/16/2020	12/16/2021	259	7,801,977	30154.54	133,102			94,281		182,692			(33,276)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/17/2021	236	7,107,339	30179.05	121,139			85,807		147,073			(30,285)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2020	12/17/2021	97	2,943,903	30303.37	48,644			34,456		65,590			(12,161)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/18/2021	2,730	10,127,422	3709.41	176,340			124,907		258,430			(44,085)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/18/2021	98	2,953,743	30179.05	40,717			28,841		60,668			(10,179)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/19/2021	2,414	8,955,637	3709.41	150,139			106,349		217,529			(37,535)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/19/2021	42	1,275,731	30179.05	25,678			18,188		39,863			(6,419)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2021	3,655	13,556,117	3709.41	233,305			165,258		341,643			(58,326)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2021	241	7,286,793	30179.05	118,630			84,029		153,618			(29,657)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2020	12/21/2021	159	4,803,980	30216.45	93,939			66,540		124,583			(23,485)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/23/2020	12/23/2021	3,456	12,753,238	3690.01	248,444			175,981		378,022			(62,111)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/23/2021	113	3,405,402	30199.87	45,744			32,402		55,250			(11,436)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/24/2021	1,144	4,234,989	3703.06	74,276			52,612		109,612			(18,569)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/24/2021	25	767,841	30199.87	9,759			6,913		14,256			(2,440)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/26/2021	1,428	5,286,966	3703.06	78,320			55,477		114,474			(19,580)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/26/2021	27	815,018	30199.87	8,264			5,854		11,936			(2,066)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/27/2021	2,560	9,479,013	3703.06	189,557			134,270		276,182			(47,389)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/27/2021	197	5,948,029	30199.87	108,534			76,878		142,036			(27,133)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	1,460	2,518,890	1725.08	51,810			36,698		73,396			(12,952)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	4,181	15,615,904	3735.36	294,979			208,943		412,102			(73,745)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	269	8,170,093	30403.97	144,721			102,511		189,671			(36,180)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2020	12/30/2021	3,735	13,940,422	3732.04	264,796			187,564		363,255			(66,199)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2021	3,575	13,428,950	3756.07	239,115			169,373		313,162			(59,779)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2021	326	9,975,798	30606.48	172,439			122,144		207,923			(43,110)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/02/2022	1,354	5,086,759	3756.07	88,219			62,488		121,616			(22,055)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/02/2022	13	404,586	30606.48	9,585			6,789		14,192			(2,396)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2022	1,741	6,539,088	3756.07	107,425			76,093		145,957			(26,856)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2022	78	2,393,874	30606.48	45,647			32,333		59,030			(11,412)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2021	01/04/2022	690	2,551,957	3700.65		36,646		29,011		42,419			(7,635)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	541	2,014,747	3726.86		29,012		22,968		33,113			(6,044)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	155	4,711,820	30391.6		85,391		67,602		108,357			(17,790)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/06/2021	01/06/2022	2,186	8,193,105	3748.14		146,398		115,898		198,575			(30,499)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2021	01/08/2022	2,306	8,820,652	3824.68		156,543		123,930		188,733			(32,613)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2021	01/09/2022	1,056	4,038,712	3824.68		81,282		64,348		100,029			(16,934)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/08/2021	01/10/2022	2,349	8,984,512	3824.68		171,402		135,693		211,514			(35,709)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/12/2021	01/12/2022	172	5,357,151	31068.69		91,788		72,666		109,423			(19,123)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	359	1,367,926	3809.84		19,780		15,659		21,480			(4,121)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	199	6,192,284	31060.47		113,122		89,555		137,782			(23,567)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/14/2022	69,602	6,821,000	98		67,000		53,042		135,089			(13,958)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/14/2022	148,970	14,897,000	100		181,500		143,688		50,961			(37,813)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2021	01/14/2022	2,236	8,485,431	3795.54		158,138		125,193		208,076			(32,945)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2021	01/14/2022	132	4,077,016	30991.52		62,961		49,844		72,906			(13,117)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/20/2021	01/20/2022	148	4,623,486	31188.38		74,780		59,201		88,086			(15,579)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2021	01/28/2022	2,311	8,753,299	3787.38		162,281		128,473		201,145			(33,809)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/01/2021	02/01/2022	2,391	9,021,564	3773.86		190,038		166,283		246,635			(23,755)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/02/2021	02/02/2022	2,377	9,096,133	3826.31		187,876		164,392		222,495			(23,485)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/03/2021	02/03/2022	2,220	8,503,679	3830.17		157,682		137,972		187,960			(19,710)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/09/2021	02/09/2022	138	4,321,048	31375.83		77,124		67,483		88,590			(9,640)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2021	02/10/2022	2,489	9,733,615	3909.88		184,898		161,785		187,782			(23,112)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2021	02/11/2022	44,755	4,386,000	98		47,000		41,125		83,280			(5,875)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/10/2021	02/11/2022	158,500	15,850,000	100		193,000		168,875		63,331			(24,125)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/16/2021	02/16/2022	93	2,918,678	31522.75		52,633		46,054		58,503			(6,579)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/25/2020	02/25/2022	560	954,705	1705.977	30,847			13,495		44,674			(3,856)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/03/2021	03/04/2022	73,163	7,170,000	98		77,000		73,792		98,146			(3,208)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/03/2021	03/04/2022	141,860	14,186,000	100		195,000		186,875		124,541			(8,125)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/04/2021	03/04/2022	2,232	8,412,913	3768.47		170,474		163,371		225,491			(7,103)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/08/2021	03/08/2022	2,593	9,906,922	3821.35		184,185		176,510		228,163			(7,674)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2021	03/11/2022	306	1,207,040	3939.34		17,249		16,530		15,755			(719)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/17/2021	03/17/2022	528	2,098,486	3974.12		30,176		28,919		27,258			(1,257)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/24/2021	03/25/2022	63,837	6,256,000	98		69,000		66,125		69,880			(2,875)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2021	03/25/2022	131	4,266,044	32619.48		73,103		70,057		65,899			(3,046)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2021	03/26/2022	2,754	10,944,433	3974.54		209,538		200,807		198,621			(8,731)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2021	03/27/2022	2,729	10,846,972	3974.54		201,472		193,078		190,959			(8,395)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/26/2021	03/28/2022	1,934	7,688,635	3974.54		143,642		137,657		137,059			(5,985)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/30/2021	03/30/2022	2,149	8,507,600	3958.55		167,692		160,705		166,138			(6,987)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/24/2020	06/24/2022	37	113,247	3050.33	5,358			3,237		18,563			(670)				

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S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/23/2020	09/23/2022	40	129,266	3236.92	5,659			4,127		18,001			(707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/02/2020	12/02/2022	255	439,895	1722.223	15,823			13,515		20,282			(1,978)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2022	516	890,097	1725.08	32,586			27,834		40,518			(4,073)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/30/2020	12/30/2022	49	184,410	3732.04	11,116			9,495		14,789			(1,390)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/02/2020	04/01/2021	2,982	4,898,625	1642.726	102,583			4,274		356,679			(25,646)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2020	04/15/2021	2,681	4,428,307	1651.988	86,395			3,600		273,061			(21,599)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2020	04/20/2021	1,634	2,702,183	1653.65	56,424			2,351		179,816			(14,106)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/23/2020	04/23/2021	3,418	5,645,129	1651.819	117,319			4,888		378,816			(29,330)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/05/2020	05/05/2021	1,309	2,164,370	1653.663	40,094			5,012		128,423			(10,024)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/05/2020	05/05/2021	6,606	18,578,313	2812.39	160,831			20,104		735,465			(40,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/06/2020	05/06/2021	1,626	2,685,254	1651.692	53,911			6,739		177,151			(13,478)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2020	05/07/2021	4,626	7,649,613	1653.695	150,310			18,789		480,130			(37,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/08/2020	05/07/2021	4,466	7,403,500	1657.688	135,470			16,934		406,341			(33,868)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/09/2019	05/07/2021	394	666,059	1689.285	21,847			1,365		33,395			(2,731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/08/2020	05/10/2021	1,664	2,758,830	1657.688	53,344			6,668		162,283			(13,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2020	05/11/2021	1,547	2,563,573	1656.75	45,566			5,696		137,512			(11,392)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2020	05/12/2021	1,743	2,880,478	1652.908	58,478			7,310		190,085			(14,620)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/13/2020	05/13/2021	2,883	4,753,434	1648.826	89,372			11,172		285,117			(22,343)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2020	05/14/2021	4,514	7,452,000	1650.793	153,488			19,186		495,771			(38,372)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/20/2020	05/20/2021	2,192	3,637,017	1659.215	70,931			8,866		207,169			(17,733)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/22/2020	05/21/2021	3,421	5,674,015	1658.654	114,905			14,363		347,992			(28,726)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/22/2020	05/24/2021	1,959	3,249,533	1658.654	61,999			7,750		182,850			(15,500)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/29/2020	05/28/2021	7,503	12,507,831	1667.035	247,076			30,884		698,201			(61,769)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2020	06/02/2021	1,353	2,258,363	1669.76	40,571			8,452		109,852			(10,143)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/03/2020	06/03/2021	2,371	3,970,385	1674.443	79,761			16,617		209,224			(19,940)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/05/2019	06/04/2021	869	1,470,720	1692.104	47,651			4,964		71,405			(5,956)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2020	06/09/2021	1,545	2,594,413	1679.595	47,754			9,949		116,304			(11,939)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/10/2019	06/10/2021	915	1,557,237	1702.31	50,143			5,223		66,226			(6,268)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/11/2020	06/11/2021	3,917	6,518,912	1664.386	124,757			25,991		350,071			(31,189)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/11/2020	06/11/2021	4,893	13,865,117	2833.64	121,218			25,254		440,432			(30,305)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2020	06/15/2021	1,477	2,466,184	1669.299	44,226			9,214		114,453			(11,056)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	06/15/2021	539	900,000	1670.632	19,890			4,520		55,726			(5,425)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2020	06/15/2021	5,136	14,596,730	2842.13	136,663			28,471		462,256			(34,166)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/19/2020	06/18/2021	5,705	9,529,176	1670.204	182,541			38,029		477,585			(45,635)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/18/2020	06/18/2021	3,593	6,006,233	1671.608	122,147			25,447		323,504			(30,537)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/19/2020	06/21/2021	1,379	2,302,913	1670.204	47,125			9,818		125,036			(11,781)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/22/2020	06/22/2021	1,191	1,989,299	1670.078	35,350			7,365		89,972			(8,838)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/22/2020	06/22/2021	6,317	17,964,603	2843.79	170,352			35,490		563,473			(42,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2020	07/01/2021	2,503	4,176,277	1668.725	83,604			24,385		227,874			(20,901)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/02/2021	8,196	13,691,798	1670.568	274,524			80,069		732,814			(68,631)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2019	07/02/2021	1,570	2,696,309	1717.265	87,900			12,819		93,453			(10,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/03/2019	07/02/2021	921	1,588,520	1724.672	51,786			7,552		48,947			(6,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	07/07/2021	1,879	3,139,837	1670.632	60,046			17,513		157,567			(15,011)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2021	2,218	3,706,263	1670.623	74,474			21,722		196,089			(18,618)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2021	4,037	11,487,946	2845.58	103,899			30,304		343,050			(25,975)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/09/2021	5,777	9,653,460	1671.036	193,278			56,373		502,385			(48,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/12/2021	1,521	2,540,908	1671.036	53,133			15,497		139,450			(13,283)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2020	07/15/2021	3,155	5,299,341	1679.639	97,167			28,340		229,586			(24,292)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2019	07/16/2021	1,185	2,040,359	1722.272	67,128			9,789		66,340			(8,391)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/16/2020	07/16/2021	3,617	10,350,092	2861.48	86,785			25,312		247,178			(21,696)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/23/2021	4,135	6,956,067	1682.052	145,690			42,493		343,858			(36,423)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/23/2021	9,096	26,067,699	2865.71	269,588			78,630		728,132			(67,397)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/26/2021	1,834	3,085,348	1682.052	64,686			18,867		152,726			(16,171)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/26/2021	2,954	8,464,771	2865.71	85,667			24,986		234,116			(21,417)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2021	2,815	4,744,460	1685.33	98,780			28,811		225,895			(24,695)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2021	4,805	13,797,179	2871.28	127,437			37,169		324,123			(31,859)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/03/2020	08/03/2021	1,287	2,164,719	1681.61	41,784			15,669		96,038			(10,446)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/03/2020	08/03/2021	4,375	12,536,446	2865.24	119,263			44,723		322,022			(29,816)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/05/2020	08/05/2021	4,544	13,043,757	2870.78	125,721			47,145		320,259			(31,430)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2020	08/06/2021	3,738	6,295,302	1684.17	133,835			50,188		308,621			(33,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/06/2021	5,263	8,882,842	1687.656	170,440			63,915		369,122			(42,610)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2020	08/06/2021	3,613	10,368,511	2869.73	100,541			37,703		257,138			(25,135)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/09/2021	1,508	2,544,200	1687.656	59,534			22,325		132,475			(14,884)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/11/2020	08/11/2021	1,377	2,329,192	1691.587	44,612			16,730		91,448			(11,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/12/2020	08/12/2021	2,634	4,461,464	1693.745	85,615			32,106		172,082			(21,404)				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/18/2020	08/18/2021	5,558	16,019,322	2882.1	153,067			57,400		344,845			(38,267)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/19/2020	08/19/2021	3,897	11,224,956	2880.3	107,950			40,481		246,352			(26,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/20/2020	08/20/2021	5,044	8,519,633	1689.004	156,498			58,687		324,903			(39,125)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/20/2020	08/20/2021	3,655	10,519,836	2878.37	103,895			38,961		243,141			(25,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/24/2020	08/24/2021	1,496	2,532,737	1693.166	50,832			19,062		101,266			(12,708)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/24/2020	08/24/2021	4,682	13,509,505	2885.56	137,302			51,488		290,476			(34,326)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/25/2020	08/25/2021	5,957	17,177,501	2883.79	181,000			67,875		392,300			(45,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/26/2020	08/26/2021	3,658	6,189,165	1691.987	128,411			48,154		265,591			(32,103)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/26/2019	08/26/2021	1,360	2,301,782	1692.699	75,959			14,242		113,868			(9,495)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/26/2020	08/26/2021	3,732	10,761,650	2883.6	108,620			40,733		233,218			(27,155)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/27/2020	08/27/2021	2,977	5,041,461	1693.57	106,083			39,781		215,005			(26,521)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2019	08/27/2021	1,119	1,897,725	1695.3	62,815			11,778		91,141			(7,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2020	08/27/2021	5,423	9,197,492	1696.045	186,060			69,772		360,415			(46,515)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/27/2020	08/27/2021	4,294	12,393,133	2886.3	123,083			46,156		256,774			(30,771)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2020	08/27/2021	8,399	24,279,174	2890.63	266,843			100,066		537,077			(66,711)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2020	08/30/2021	1,189	2,016,540	1696.045	48,599			18,224		96,135			(12,150)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2020	08/30/2021	4,349	12,572,629	2890.63	141,808			53,178		288,132			(35,452)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/04/2020	09/03/2021	7,593	12,857,116	1693.288	258,793			118,613		525,898			(64,698)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/04/2020	09/07/2021	292	493,681	1693.288	11,750			5,385		24,376			(2,937)				

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/09/2020	09/09/2021	2,171	3,673,915	1692.116	83,015			38,048		169,735			(20,754)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/11/2020	09/10/2021	5,591	9,447,020	1689.593	188,909			86,583		397,091			(47,227)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/11/2020	09/13/2021	1,648	2,784,730	1689.593	66,277			30,377		143,611			(16,569)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/15/2020	09/15/2021	1,341	2,271,291	1693.734	44,727			20,500		87,663			(11,182)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/18/2020	09/17/2021	5,367	9,085,487	1692.706	188,385			86,343		374,737			(47,096)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/18/2020	09/17/2021	10,344	29,851,282	2885.75	340,419			156,025		744,684			(85,105)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/18/2020	09/20/2021	1,691	2,862,404	1692.706	65,781			30,149		132,936			(16,445)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/18/2020	09/20/2021	4,438	12,805,668	2885.75	146,697			67,236		322,276			(36,674)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/22/2020	09/22/2021	2,514	4,235,785	1684.774	92,368			42,335		200,486			(23,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/29/2020	09/29/2021	2,037	3,430,077	1684.199	66,047			30,271		142,349			(16,512)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/01/2020	10/01/2021	3,678	6,203,803	1686.904	131,683			71,329		287,424			(32,921)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/01/2020	10/01/2021	3,663	10,535,904	2876.16	107,950			58,473		260,687			(26,987)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/05/2020	10/05/2021	1,575	2,670,970	1695.716	60,692			32,875		119,887			(15,173)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/05/2020	10/05/2021	4,678	13,526,702	2891.31	149,394			80,922		316,217			(37,348)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/06/2020	10/06/2021	1,302	2,202,708	1692.225	34,002			18,418		63,783			(8,501)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/07/2019	10/07/2021	566	964,812	1703.448	32,128			8,701		42,995			(4,016)				

SCHEDULE DB - PART A - SECTION 1

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/08/2020	10/08/2021	4,349	7,408,155	1703.311	157,560			85,345		281,974			(39,390)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/10/2019	10/08/2021	429	731,023	1703.64	24,343			6,593		32,522			(3,043)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/09/2020	10/08/2021	4,290	7,313,186	1704.713	147,552			79,924		255,818			(36,888)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/09/2020	10/11/2021	1,781	3,036,312	1704.713	69,853			37,837		123,001			(17,463)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/12/2020	10/12/2021	1,982	3,385,011	1707.547	68,695			37,210		116,774			(17,174)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/13/2020	10/13/2021	5,905	17,156,033	2905.11	186,221			100,870		345,156			(46,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/14/2019	10/14/2021	679	1,161,119	1708.957	38,665			10,472		48,675			(4,833)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2020	10/15/2021	3,961	6,750,192	1704.328	145,100			78,596		257,819			(36,275)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/17/2019	10/15/2021	950	1,629,702	1715.847	54,106			14,654		62,824			(6,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/18/2019	10/18/2021	637	1,092,984	1716.984	36,396			9,857		41,633			(4,550)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/20/2020	10/20/2021	2,237	3,804,133	1700.516	82,114			44,478		150,814			(20,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/21/2020	10/21/2021	2,687	4,568,326	1699.843	99,559			53,928		183,169			(24,890)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/22/2020	10/22/2021	3,432	5,843,100	1702.408	121,876			66,016		218,127			(30,469)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/23/2020	10/22/2021	5,244	8,935,829	1704.072	197,618			107,043		343,307			(49,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/22/2019	10/22/2021	1,389	2,385,467	1717.657	78,959			21,385		90,381			(9,870)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/23/2020	10/25/2021	2,392	4,076,130	1704.072	92,384			50,042		161,939			(23,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/26/2020	10/26/2021	1,839	3,117,800	1695.373	71,258			38,598		137,888			(17,814)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/27/2020	10/27/2021	2,282	3,851,239	1687.825	75,031			40,642		149,767			(18,758)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/28/2020	10/28/2021	5,691	16,256,818	2856.56	176,207			95,446		510,170			(44,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/29/2021	7,601	12,745,528	1676.769	268,701			145,546		617,580			(67,175)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/29/2021	11,788	33,711,725	2859.82	391,231			211,917		1,083,545			(97,808)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	11/01/2021	2,045	3,428,301	1676.769	86,050			46,611		204,842			(21,513)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	11/01/2021	4,768	13,635,711	2859.82	157,247			85,175		438,283			(39,312)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/12/2020	11/12/2021	3,144	5,385,555	1712.71	118,301			73,938		186,592			(29,575)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/17/2020	11/17/2021	1,034	1,782,017	1723.216	33,358			20,849		46,737			(8,340)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/18/2020	11/18/2021	3,003	5,161,888	1719.13	117,006			73,128		175,670			(29,251)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/20/2020	11/19/2021	6,491	11,153,138	1718.199	255,648			159,780		388,531			(63,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/19/2020	11/19/2021	4,494	7,729,183	1720.061	169,137			105,711		251,535			(42,284)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/20/2020	11/22/2021	1,012	1,738,127	1718.199	33,048			20,655		49,385			(8,262)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/23/2020	11/23/2021	1,917	3,300,642	1722.096	75,026			46,891		108,637			(18,756)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/24/2020	11/24/2021	1,662	2,872,409	1728.68	65,857			41,160		88,150			(16,464)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/27/2019	11/26/2021	480	838,119	1746.619	27,742			8,669		22,394			(3,468)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/30/2020	11/30/2021	4,115	12,085,653	2937.23	147,042			91,901		211,558			(36,761)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2021	1,729	2,979,920	1723.49	60,028			42,520		85,033			(15,007)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2021	6,431	18,909,851	2940.32	216,429			153,304		296,941			(54,107)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2021	14,981	54,866,223	3662.45	1,309,545			927,595		1,797,182			(327,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/03/2020	12/03/2021	4,296	7,401,248	1722.679	173,171			122,663		249,256			(43,293)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/03/2019	12/03/2021	1,107	1,916,615	1730.884	63,823			22,604		63,713			(7,978)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/04/2019	12/03/2021	409	711,134	1736.72	23,681			8,387		21,919			(2,960)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/09/2020	12/09/2021	2,492	4,305,560	1727.728	93,929			66,533		125,824			(23,482)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/09/2019	12/09/2021	379	661,023	1744.504	21,483			7,609		18,485			(2,685)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/10/2020	12/10/2021	10,794	39,594,367	3668.1	925,383			655,479		1,257,624			(231,346)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/14/2020	12/14/2021	2,029	3,490,274	1720.285	81,638			57,827		122,723			(20,410)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/14/2020	12/14/2021	5,841	17,145,914	2935.3	196,685			139,318		301,347			(49,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/17/2020	12/17/2021	4,214	7,278,143	1727.261	157,638			111,660		216,401			(39,410)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/22/2020	12/22/2021	7,835	22,998,061	2935.44	257,042			182,071		386,891			(64,261)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/23/2020	12/23/2021	1,938	3,336,464	1721.803	77,307			54,759		111,931			(19,327)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/24/2020	12/23/2021	4,115	7,091,508	1723.286	165,295			117,084		231,627			(41,324)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/23/2019	12/23/2021	298	523,257	1758.114	17,267			6,116		12,335			(2,158)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/23/2020	12/23/2021	6,932	20,365,066	2938.01	211,295			149,667		309,973			(52,824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/24/2020	12/27/2021	3,270	5,635,443	1723.286	131,447			93,109		183,667			(32,862)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/28/2020	12/28/2021	8,262	24,322,561	2943.75	298,956			211,760		424,913			(74,739)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/04/2021	01/04/2022	3,027	5,210,017	1721.169		117,998		93,415		173,593			(24,583)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/04/2021	01/04/2022	6,189	18,178,931	2937.32		219,844		174,043		333,699			(45,801)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/05/2021	01/05/2022	1,448	2,496,360	1724.578		58,129		46,019		84,057			(12,110)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/07/2022	5,858	10,181,876	1738.099		225,632		178,625		277,996			(47,007)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/07/2021	01/07/2022	3,876	6,737,674	1738.12		153,446		121,478		189,653			(31,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/07/2022	7,503	22,255,744	2966.44		245,080		194,022		291,085			(51,058)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2022	2,638	4,585,273	1738.099		100,141		79,278		123,079			(20,863)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2022	4,842	14,362,067	2966.44		188,188		148,982		228,403			(39,206)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/14/2021	01/14/2022	4,213	7,325,924	1738.899		166,234		131,602		203,294			(34,632)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/16/2020	01/14/2022	472	834,062	1767.032	27,691			10,961		17,893			(3,461)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/19/2021	01/19/2022	1,910	3,317,924	1737.031		65,982		52,236		81,114			(13,746)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/21/2022	7,186	12,455,586	1733.354		286,037		226,446		374,141			(59,591)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/21/2021	01/21/2022	2,515	4,364,167	1734.96		95,769		75,817		122,587			(19,952)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/21/2022	9,672	28,616,562	2958.85		335,463		265,575		439,944			(69,888)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2022	2,260	3,918,109	1733.354		95,576		75,664		125,530			(19,912)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2022	3,743	11,076,098	2958.85		140,979		111,608		186,450			(29,371)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/28/2021	01/28/2022	3,834	6,630,663	1729.382		154,186		122,064		211,094			(32,122)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/29/2021	01/28/2022	7,791	22,849,434	2932.87		270,916		214,475		449,758			(56,441)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/29/2021	01/31/2022	4,389	12,873,488	2932.87		155,593		123,178		260,245			(32,415)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/01/2021	02/01/2022	3,473	10,206,749	2938.9		122,093		106,831		192,884			(15,262)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/03/2021	02/03/2022	2,292	3,958,559	1727.005		94,807		82,956		135,731			(11,851)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/03/2021	02/03/2022	275	1,055,151	3830.17		30,998		27,123		20,862			(3,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/09/2021	02/09/2022	1,508	2,622,791	1738.835		59,231		51,827		74,494			(7,404)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/11/2021	02/11/2022	2,956	8,776,889	2969.42		89,103		77,965		110,353			(11,138)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2021	02/16/2022	1,328	2,308,004	1738.606		58,854		51,497		74,812			(7,357)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/16/2021	02/16/2022	4,670	13,862,461	2968.68		162,687		142,352		201,650			(20,336)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/18/2021	02/18/2022	3,559	6,184,852	1737.996		140,210		122,684		178,925			(17,526)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2022	1,176	2,047,316	1741.204		47,125		41,234		57,795			(5,891)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/23/2021	02/23/2022	1,833	3,193,526	1742.401		66,878		58,519		79,227			(8,360)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/23/2021	02/23/2022	6,521	19,403,417	2975.45		220,837		193,232		262,059			(27,605)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2020	02/25/2022	528	896,765	1698.44	30,131			13,182		45,247			(3,766)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/25/2022	5,847	10,123,326	1731.505		227,009		198,633		308,705			(28,376)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/25/2021	02/25/2022	4,413	7,677,977	1739.659		185,203		162,053		232,272			(23,150)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/25/2022	8,623	25,497,934	2956.8		307,209		268,808		431,358			(38,401)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/28/2020	02/28/2022	479	797,506	1664.838	26,876			11,758		54,613			(3,359)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2022	2,566	4,442,911	1731.505		105,800		92,575		145,184			(13,225)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2022	3,723	11,008,246	2956.8		133,465		116,782		187,916			(16,683)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/03/2020	03/03/2022	508	851,655	1678.038	28,871			13,834		52,101			(3,609)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/03/2021	03/03/2022	2,317	4,034,500	1741.125		90,352		86,587		110,545			(3,765)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/06/2020	03/04/2022	461	773,718	1679.892	26,384			12,642		46,572			(3,298)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/04/2021	03/04/2022	3,890	6,740,806	1732.794		157,977		151,394		213,154			(6,582)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/08/2021	03/08/2022	669	255,867	382.59		5,962		5,713		6,396			(248)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/10/2020	03/10/2022	557	932,135	1672.835	31,786			15,231		59,795			(3,973)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/11/2021	03/11/2022	325	125,242	384.87		2,918		2,797		2,750			(122)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/13/2020	03/11/2022	436	721,586	1656.462	24,534			11,756		53,027			(3,067)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/15/2021	03/15/2022	748	287,350	384.3		6,695		6,416		6,566			(279)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2022	1,280	492,615	384.94		11,478		11,000		10,853			(478)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2020	03/16/2022	366	598,537	1637.114	20,590			9,866		51,007			(2,574)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2022	3,609	6,369,294	1764.857		138,709		132,929		129,780			(5,780)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2022	855	328,611	384.48		7,657		7,338		7,451			(319)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/18/2022	1,232	472,266	383.31		10,957		10,500		11,480			(457)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/18/2022	501	192,016	383.49		4,474		4,288		4,619			(186)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2020	03/18/2022	289	474,257	1638.765	16,267			7,795		39,941			(2,033)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/18/2022	8,813	26,511,806	3008.3		324,795		311,262		294,429			(13,533)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/21/2022	4,677	14,068,787	3008.3		167,996		160,996		151,969			(7,000)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2022	1,268	487,164	384.27		11,351		10,878		11,264			(473)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2022	2,203	848,825	385.22		19,778		18,954		18,589			(824)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2020	03/23/2022	336	545,829	1626.821	18,667			8,945		50,079			(2,333)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2022	3,433	6,036,727	1758.449		132,734		127,204		134,126			(5,531)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2022	1,870	720,853	385.55		16,796		16,096		15,503			(700)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2022	11,188	43,510,916	3889.14		1,144,085		1,096,415		1,187,542			(47,670)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	831	320,574	385.88		7,437		7,127		6,771			(310)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/25/2022	1,505	581,761	386.67		13,555		12,990		11,717			(565)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/27/2020	03/25/2022	539	885,472	1643.385	28,512			13,662		72,138			(3,564)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	7,134	12,689,721	1778.712		295,305		283,000		233,317			(12,304)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	9,807	29,794,022	3038.16		355,948		341,117		241,777			(14,831)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/25/2022	9,338	36,505,257	3909.52		1,038,295		995,033		1,056,805			(43,262)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/28/2022	1,149	2,042,946	1778.712		46,720		44,773		37,041			(1,947)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/28/2022	5,322	16,168,371	3038.16		207,950		199,285		144,142			(8,665)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/29/2021	03/29/2022	1,679	647,012	385.43		15,075		14,447		14,121			(628)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/30/2021	03/30/2022	2,613	1,003,638	384.12		23,385		22,410		23,675			(974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/30/2020	03/30/2022	626	1,031,165	1646.563	33,513			16,058		82,089			(4,189)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/31/2021	03/31/2022	944	362,901	384.33		8,456		8,103		8,469			(352)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/02/2020	04/01/2022	388	638,062	1642.726	20,673			10,767		52,289			(2,584)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2020	04/14/2022	251	415,353	1651.988	13,416			6,987		31,806			(1,677)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2020	04/20/2022	497	822,503	1653.65	26,567			13,837		62,249			(3,321)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/23/2020	04/22/2022	633	1,044,943	1651.819	33,752			17,579		80,232			(4,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/05/2020	05/05/2022	384	635,612	1653.663	20,276			11,405		48,232			(2,535)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/06/2020	05/06/2022	610	1,006,861	1651.692	32,522			18,293		77,573			(4,065)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/07/2020	05/06/2022	224	370,692	1653.695	11,973			6,735		28,127			(1,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/08/2020	05/06/2022	664	1,101,257	1657.688	35,571			20,008		81,025			(4,446)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/11/2020	05/11/2022	295	489,210	1656.75	15,850			8,916		36,292			(1,981)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/12/2020	05/12/2022	281	464,957	1652.908	15,111			8,500		35,531			(1,889)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/13/2020	05/13/2022	1,639	2,702,700	1648.826	87,838			49,409		213,026			(10,980)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2020	05/13/2022	212	349,418	1650.793	11,391			6,407		27,138			(1,424)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/22/2020	05/20/2022	1,037	1,719,446	1658.654	56,054			31,530		125,915			(7,007)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/22/2020	05/24/2022	309	511,787	1658.654	16,684			9,385		37,509			(2,086)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/29/2020	05/27/2022	392	653,618	1667.035	21,243			11,949		44,872			(2,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/29/2020	05/30/2022	367	611,941	1667.035	19,888			11,187		42,011			(2,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2020	06/02/2022	432	721,983	1669.76	23,537			14,220		48,562			(2,942)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2020	06/03/2022	474	793,360	1674.443	25,943			15,674		51,377			(3,243)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/09/2020	06/09/2022	201	337,838	1679.595	10,980			6,634		20,998			(1,372)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/11/2020	06/10/2022	451	749,891	1664.386	24,371			14,724		52,747			(3,046)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2020	06/15/2022	220	366,796	1669.299	11,994			7,247		24,843			(1,499)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/19/2020	06/17/2022	651	1,086,668	1670.204	35,643			21,534		73,105			(4,455)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/18/2020	06/17/2022	326	544,491	1671.608	17,750			10,724		36,219			(2,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/01/2020	07/01/2022	486	810,615	1668.725	26,264			16,962		55,372			(3,283)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/01/2022	1,059	1,769,224	1670.568	57,500			37,135		119,096			(7,187)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/02/2020	07/05/2022	517	864,368	1670.568	28,092			18,143		58,244			(3,511)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/07/2020	07/07/2022	336	561,924	1670.632	18,431			11,903		37,864			(2,304)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2022	500	836,131	1670.623	27,509			17,766		56,359			(3,439)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/08/2022	466	778,073	1671.036	25,676			16,583		52,274			(3,210)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/10/2020	07/12/2022	332	555,083	1671.036	18,373			11,866		37,330			(2,297)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/15/2020	07/15/2022	803	1,347,971	1679.639	44,618			28,816		84,642			(5,577)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/24/2020	07/22/2022	807	1,358,037	1682.052	44,951			29,031		83,773			(5,619)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	07/29/2020	07/29/2022	248	418,388	1685.33	13,849			8,944		25,172			(1,731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/06/2020	08/05/2022	409	689,008	1684.17	23,082			15,869		41,946			(2,885)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/05/2022	384	648,174	1687.656	21,843			15,017		38,335			(2,730)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/08/2022	330	556,556	1687.656	18,812			12,933		32,949			(2,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/07/2020	08/09/2022	288	486,811	1687.656	16,454			11,312		28,829			(2,057)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/11/2020	08/11/2022	293	495,685	1691.587	16,705			11,484		28,421			(2,088)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/20/2020	08/19/2022	343	580,148	1689.004	19,725			13,561		34,085			(2,466)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/24/2020	08/24/2022	634	1,072,626	1693.166	36,684			25,220		60,962			(4,585)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/26/2020	08/26/2022	423	715,138	1691.987	24,243			16,667		41,078			(3,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/27/2020	08/26/2022	417	705,930	1693.57	23,931			16,453		40,013			(2,991)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2020	08/26/2022	341	579,147	1696.045	19,807			13,617		32,145			(2,476)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	08/28/2020	08/29/2022	618	1,048,044	1696.045	35,843			24,642		58,235			(4,480)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/04/2020	09/02/2022	1,190	2,014,991	1693.288	67,905			49,514		114,764			(8,488)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/04/2020	09/06/2022	1,227	2,077,949	1693.288	70,027			51,061		118,514			(8,753)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/11/2020	09/09/2022	715	1,208,783	1689.593	40,736			29,703		71,162			(5,092)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/09/2020	09/09/2022	387	654,184	1692.116	22,373			16,314		37,716			(2,797)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/18/2020	09/16/2022	680	1,150,336	1692.706	39,457			28,770		66,155			(4,932)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/22/2020	09/22/2022	655	1,103,112	1684.774	37,947			27,670		67,817			(4,743)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	09/29/2020	09/29/2022	411	692,023	1684.199	23,806			17,358		42,831			(2,976)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/01/2020	09/30/2022	602	1,015,855	1686.904	34,742			26,780		61,542			(4,343)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/05/2020	10/05/2022	352	597,663	1695.716	20,619			15,894		33,744			(2,577)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/06/2020	10/06/2022	208	351,989	1692.225	12,179			9,388		20,461			(1,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/08/2020	10/07/2022	640	1,089,866	1703.311	37,709			29,068		57,771			(4,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/09/2020	10/07/2022	863	1,471,045	1704.713	51,192			39,461		77,050			(6,399)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/09/2020	10/11/2022	337	573,910	1704.713	19,972			15,395		30,107			(2,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/12/2020	10/12/2022	325	554,798	1707.547	19,251			14,840		28,418			(2,406)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/15/2020	10/14/2022	960	1,635,750	1704.328	56,597			43,627		86,195			(7,075)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/20/2020	10/20/2022	931	1,583,836	1700.516	55,276			42,608		86,383			(6,909)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/22/2020	10/21/2022	517	879,373	1702.408	30,602			23,589		47,224			(3,825)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/23/2020	10/21/2022	509	867,089	1704.072	30,522			23,527		45,915			(3,815)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/27/2020	10/27/2022	502	847,553	1687.825	30,173			23,258		51,396			(3,772)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/28/2022	851	1,427,290	1676.769	50,812			39,167		94,394			(6,351)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	10/30/2020	10/31/2022	501	839,757	1676.769	29,895			23,044		55,582			(3,737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/12/2020	11/11/2022	551	944,379	1712.71	33,998			27,623		46,852			(4,250)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/17/2020	11/17/2022	409	704,666	1723.216	25,157			20,440		31,980			(3,145)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/20/2020	11/18/2022	904	1,553,246	1718.199	55,296			44,928		73,706			(6,912)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/18/2020	11/18/2022	405	696,085	1719.13	24,781			20,134		32,764			(3,098)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/19/2020	11/18/2022	2,033	3,496,699	1720.061	124,308			101,000		163,248			(15,538)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/20/2020	11/21/2022	253	435,469	1718.199	15,546			12,631		20,692			(1,943)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/23/2020	11/23/2022	444	764,054	1722.096	27,314			22,193		35,120			(3,414)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	11/24/2020	11/23/2022	265	457,252	1728.68	16,324			13,263		19,822			(2,040)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/01/2020	12/01/2022	446	769,299	1723.49	27,695			23,656		35,062			(3,462)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/03/2020	12/02/2022	787	1,354,978	1722.679	48,644			41,550		62,225			(6,080)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/09/2020	12/09/2022	544	939,876	1727.728	33,930			28,981		41,421			(4,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/14/2020	12/14/2022	1,131	1,946,300	1720.285	69,483			59,350		91,766			(8,685)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/17/2020	12/16/2022	1,211	2,091,208	1727.261	74,865			63,947		92,860			(9,358)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/23/2020	12/23/2022	304	522,927	1721.803	19,348			16,527		24,433			(2,419)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/24/2020	12/23/2022	523	900,588	1723.286	33,592			28,693		41,542			(4,199)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	12/24/2020	12/27/2022	1,041	1,793,286	1723.286	67,069			57,288		82,873			(8,384)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/04/2021	01/04/2023	501	862,938	1721.169		31,929		28,603		40,758			(3,326)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/06/2023	1,097	1,905,875	1738.099		69,374		62,147		77,667			(7,226)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/07/2021	01/06/2023	467	811,631	1738.12		29,462		26,393		33,069			(3,069)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/09/2023	474	824,176	1738.099		30,000		26,875		33,640			(3,125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/08/2021	01/10/2023	752	1,307,609	1738.099		47,597		42,639		53,400			(4,958)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	01/14/2021	01/13/2023	500	868,708	1738.899		31,882		28,561		35,279			(3,321)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/19/2021	01/19/2023	275	477,255	1737.031		17,611		15,776		19,770			(1,834)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/20/2023	1,400	2,426,367	1733.354		89,290		79,989		103,888			(9,301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/21/2021	01/20/2023	357	619,091	1734.96		22,783		20,409		26,135			(2,373)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/23/2023	481	833,223	1733.354		30,746		27,543		35,729			(3,203)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/22/2021	01/24/2023	211	365,371	1733.354		13,482		12,078		15,675			(1,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	01/28/2021	01/27/2023	748	1,293,497	1729.382		47,859		42,874		57,530			(4,985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/03/2021	02/03/2023	971	1,676,586	1727.005		61,866		57,999		76,357			(3,867)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/16/2021	02/16/2023	548	952,560	1738.606		35,149		32,953		39,480			(2,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/22/2021	02/22/2023	665	1,157,224	1741.204		42,702		40,033		47,024			(2,669)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/24/2023	1,433	2,482,090	1731.505		91,837		86,097		109,837			(5,740)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/25/2021	02/24/2023	870	1,513,635	1739.659		55,853		52,362		62,413			(3,491)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/27/2023	863	1,493,435	1731.505		55,257		51,804		66,180			(3,454)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	02/26/2021	02/28/2023	757	1,311,594	1731.505		48,660		45,619		58,149			(3,041)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/04/2021	03/03/2023	563	975,320	1732.794		36,477		35,717		42,827			(760)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/03/2021	03/03/2023	138	239,924	1741.125		8,973		8,786		9,802			(187)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/12/2021	03/10/2023	908	348,752	383.96		11,509		11,269		11,807			(240)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/10/2021	03/10/2023	260	99,783	384.09		3,303		3,234		3,360			(69)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	472	181,500	384.94		6,008		5,882		5,929			(125)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/16/2021	03/16/2023	564	995,175	1764.857		37,120		36,347		33,062			(773)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/19/2021	03/17/2023	1,685	646,052	383.31		21,320		20,876		22,583			(444)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/18/2021	03/17/2023	748	286,965	383.49		9,470		9,273		9,958			(197)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/17/2021	03/17/2023	690	265,421	384.48		8,785		8,602		8,844			(183)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/22/2021	03/22/2023	1,329	510,863	384.27		16,910		16,557		17,237			(352)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2021	03/23/2023	2,190	843,816	385.22		27,930		27,348		27,401			(582)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/23/2021	03/23/2023	282	495,102	1758.449		18,566		18,180		17,522			(387)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/24/2021	03/24/2023	2,280	879,118	385.55		29,099		28,493		28,182			(606)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	351	135,600	385.88		4,475		4,382		4,288			(93)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/25/2021	03/24/2023	2,528	977,687	386.67		32,264		31,592		29,908			(672)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/24/2023	1,651	2,936,661	1778.712		109,537		107,255		86,067			(2,282)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/27/2023	460	818,623	1778.712		30,617		29,979		24,044			(638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/26/2021	03/28/2023	401	713,744	1778.712		26,694		26,138		20,979			(556)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/29/2021	03/29/2023	1,673	644,873	385.43		21,345		20,901		20,860			(445)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/30/2021	03/30/2023	4,248	1,631,921	384.12		54,017		52,891		55,746			(1,125)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4R0TD8PU41	03/31/2021	03/31/2023	3,732	1,434,429	384.33		47,480		46,490		48,620			(989)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/03/2020	04/01/2021	274	5,770,818	21052.53	117,753			4,906		205,466			(29,438)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/03/2020	04/03/2021	134	2,822,281	21052.53	46,416			1,934		80,196			(11,604)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/03/2020	04/04/2021	99	2,086,779	21052.53	43,991			1,833		77,736			(10,998)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/03/2020	04/05/2021	288	6,073,012	21052.53	122,566			5,107		212,331			(30,641)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/07/2020	04/07/2021	15,018	39,939,400	2659.41	1,287,192			53,633		3,922,159			(321,798)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/07/2020	04/07/2021	160	3,623,986	22653.86	72,459			3,019		120,192			(18,115)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2020	04/16/2021	238	5,776,500	24242.49	109,836			4,576		182,997			(27,459)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2020	04/17/2021	153	3,709,834	24242.49	61,720			2,572		103,075			(15,430)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2020	04/18/2021	82	1,983,843	24242.49	43,069			1,795		74,919			(10,767)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/17/2020	04/19/2021	205	4,970,617	24242.49	98,258			4,094		164,992			(24,564)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/20/2020	04/20/2021	3,517	9,928,733	2823.16	242,904			10,121		542,058			(60,726)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	04/21/2020	04/21/2021	16,457	45,035,542	2736.56	1,378,739			57,447		3,751,066			(344,685)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/21/2020	04/21/2021	294	6,757,305	23018.88	129,010			5,375		215,160			(32,253)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/23/2020	04/23/2021	214	5,026,638	23515.26	95,691			3,987		158,847			(23,923)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/28/2020	04/28/2021	3,443	9,857,801	2863.39	241,393			10,058		578,458			(60,348)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/29/2020	04/29/2021	218	5,367,912	24633.86	112,988			4,708		193,246			(28,247)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/30/2020	04/30/2021	3,395	9,887,982	2912.43	198,226			8,259		420,836			(49,556)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/01/2020	04/30/2021	259	6,141,078	23723.69	127,689			15,961		218,448			(31,922)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/01/2020	05/01/2021	3,352	9,487,506	2830.71	232,577			29,072		534,377			(58,144)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/01/2020	05/01/2021	140	3,311,591	23723.69	65,907			8,238		113,966			(16,477)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/01/2020	05/02/2021	3,961	11,213,248	2830.71	258,167			32,271		585,775			(64,542)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/01/2020	05/02/2021	110	2,601,189	23723.69	47,438			5,930		81,164			(11,859)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/01/2020	05/03/2021	3,312	9,375,067	2830.71	214,100			26,762		459,829			(53,525)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/01/2020	05/03/2021	151	3,589,848	23723.69	68,676			8,585		115,679			(17,169)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/05/2020	05/05/2021	3,767	10,804,516	2868.44	250,875			31,359		568,882			(62,719)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/06/2020	05/06/2021	4,406	12,550,533	2848.42	284,895			35,612		709,761			(71,224)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/06/2020	05/06/2021	289	6,832,325	23664.64	142,890			17,861		251,806			(35,722)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/07/2020	05/07/2021	12,514	36,055,382	2881.19	1,278,211			159,776		3,781,733			(319,553)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/12/2020	05/12/2021	16,062	46,100,105	2870.12	1,240,667			155,083		3,155,075			(310,167)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/12/2020	05/12/2021	185	4,406,561	23764.78	91,608			11,451		156,392			(22,902)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/14/2020	05/14/2021	226	5,346,356	23625.34	90,816			11,352		152,823			(22,704)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/20/2020	05/20/2021	189	4,653,381	24575.9	99,946			12,493		169,164			(24,987)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/21/2021	335	8,206,838	24465.16	144,505			18,063		239,425			(36,126)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/21/2020	05/21/2021	175	4,285,385	24474.12	75,408			9,426		129,685			(18,852)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/22/2021	3,572	10,557,066	2955.45	213,201			26,650		493,016			(53,300)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/22/2021	102	2,502,467	24465.16	47,818			5,977		84,036			(11,955)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/23/2021	2,728	8,062,596	2955.45	179,693			22,462		450,146			(44,923)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/23/2021	120	2,936,150	24465.16	45,137			5,642		76,423			(11,284)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/24/2021	3,718	10,989,701	2955.45	254,526			31,816		565,942			(63,631)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/24/2021	269	6,572,966	24465.16	121,012			15,126		205,345			(30,253)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/25/2021	2,281	6,741,114	2955.45	162,609			20,326		360,361			(40,652)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/22/2020	05/25/2021	108	2,638,110	24465.16	56,367			7,046		96,319			(14,092)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/27/2020	05/27/2021	4,136	12,556,923	3036.13	279,816			34,977		603,121			(69,954)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	05/28/2020	05/28/2021	3,531	10,698,044	3029.73	216,648			27,081		469,748			(54,162)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/01/2020	06/01/2021	221	5,626,049	25475.02	114,227			23,797		193,017			(28,557)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/02/2020	06/02/2021	3,856	11,879,823	3080.82	252,426			52,589		541,279			(63,107)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/02/2020	06/02/2021	218	5,614,094	25742.65	112,123			23,359		188,048			(28,031)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/03/2020	06/03/2021	212	5,579,887	26269.89	114,378			23,829		209,568			(28,594)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/04/2020	06/04/2021	3,593	11,182,185	3112.35	210,020			43,754		423,996			(52,505)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/16/2020	06/16/2021	3,608	11,273,885	3124.74	244,408			50,918		499,345			(61,102)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/16/2020	06/16/2021	221	5,805,723	26289.98	111,440			23,217		190,666			(27,860)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/19/2020	06/18/2021	289	7,471,888	25871.46	139,242			29,009		235,261			(34,810)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/19/2020	06/19/2021	4,099	12,697,409	3097.74	240,929			50,194		493,426			(60,232)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/19/2020	06/19/2021	142	3,686,025	25871.46	64,687			13,477		114,119			(16,172)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/19/2020	06/20/2021	2,457	7,610,031	3097.74	159,685			33,268		353,122			(39,921)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/19/2020	06/20/2021	63	1,638,171	25871.46	26,801			5,584		46,277			(6,700)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/19/2020	06/21/2021	3,390	10,500,513	3097.74	235,294			49,019		498,193			(58,823)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/19/2020	06/21/2021	216	5,578,058	25871.46	96,314			20,065		161,980			(24,078)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/26/2020	06/25/2021	289	7,238,238	25015.55	136,964			28,534		232,798			(34,241)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/26/2020	06/26/2021	111	2,768,195	25015.55	54,880			11,433		100,005			(13,720)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/26/2020	06/27/2021	87	2,178,558	25015.55	44,230			9,215		79,950			(11,058)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/26/2020	06/28/2021	171	4,286,552	25015.55	74,706			15,564		127,992			(18,676)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/30/2020	06/30/2021	185	4,778,162	25812.88	87,598			18,249		146,620			(21,899)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/01/2020	07/01/2021	3,603	11,227,593	3115.86	252,562			73,664		556,699			(63,140)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/02/2020	07/02/2021	311	8,040,716	25827.36	130,653			38,107		216,473			(32,663)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/02/2020	07/03/2021	61	1,583,818	25827.36	38,995			11,373		74,979			(9,749)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/02/2020	07/05/2021	21	530,343	25827.36	6,311			1,841		10,587			(1,578)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/06/2020	07/06/2021	196	5,157,129	26287.03	101,763			29,681		176,563			(25,441)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/07/2020	07/07/2021	3,355	10,553,841	3145.32	233,609			68,136		522,125			(58,402)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/07/2020	07/07/2021	203	5,266,867	25890.18	107,549			31,368		185,472			(26,887)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/08/2020	07/08/2021	231	6,033,986	26067.28	121,528			35,446		213,962			(30,382)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/10/2020	07/09/2021	219	5,722,458	26075.3	101,311			29,549		164,543			(25,328)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/10/2020	07/10/2021	87	2,273,796	26075.3	44,459			12,967		81,410			(11,115)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/10/2020	07/11/2021	64	1,681,466	26075.3	26,691			7,785		46,896			(6,673)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/10/2020	07/12/2021	114	2,982,813	26075.3	56,114			16,367		95,101			(14,029)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	07/15/2020	07/15/2021	215	5,788,514	26870.1	115,383			33,653		210,892			(28,846)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/16/2021	241	6,428,100	26671.95	109,781			32,019		179,216			(27,445)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/16/2020	07/16/2021	102	2,732,933	26734.71	44,088			12,859		73,644			(11,022)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/17/2021	95	2,544,068	26671.95	45,039			13,136		82,094			(11,260)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/18/2021	37	985,743	26671.95	16,875			4,922		30,038			(4,219)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/19/2021	125	3,344,308	26671.95	67,174			19,592		115,586			(16,793)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/24/2020	07/23/2021	22,781	73,255,395	3215.63	2,019,552			589,036		4,207,296			(504,888)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/23/2020	07/23/2021	2,480	8,025,941	3235.66	143,216			41,771		284,192			(35,804)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/24/2020	07/24/2021	2,685	8,634,043	3215.63	187,151			54,586		395,292			(46,788)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/24/2020	07/25/2021	3,187	10,248,809	3215.63	212,230			61,900		434,993			(53,057)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/24/2020	07/26/2021	15,079	48,488,599	3215.63	1,311,536			382,531		2,680,767			(327,884)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/30/2020	07/30/2021	423	1,372,430	3246.22	19,900			5,804		28,679			(4,975)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/31/2020	07/30/2021	26,139	85,504,621	3271.12	2,499,844			729,121		4,922,061			(624,961)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/30/2020	07/30/2021	95	2,487,296	26313.65	39,277			11,456		63,228			(9,819)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/31/2020	08/02/2021	10,946	35,805,115	3271.12	1,042,179			303,969		2,000,796			(260,545)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/06/2020	08/06/2021	105	2,865,938	27386.98	43,314			16,243		69,705			(10,828)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/12/2020	08/12/2021	211	5,901,039	27976.84	112,601			42,225		193,673			(28,150)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/13/2021	246	6,867,773	27931.02	122,645			45,992		192,360			(30,661)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/14/2021	126	3,518,189	27931.02	57,937			21,726		103,415			(14,484)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/15/2021	59	1,661,517	27931.02	28,095			10,536		50,480			(7,024)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/16/2021	145	4,061,822	27931.02	82,751			31,032		134,896			(20,688)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/17/2020	08/17/2021	128	3,556,753	27844.91	67,050			25,144		109,752			(16,762)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/18/2020	08/18/2021	13,529	45,861,340	3389.78	979,166			367,187		1,604,089			(244,791)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/19/2020	08/19/2021	11,359	38,335,043	3374.85	892,652			334,745		1,520,172			(223,163)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/21/2020	08/20/2021	22,992	78,108,898	3397.16	2,043,885			766,457		3,603,072			(510,971)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/21/2020	08/20/2021	258	7,219,018	27930.33	124,410			46,654		192,316			(31,103)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/21/2020	08/21/2021	107	2,987,054	27930.33	55,459			20,797		100,430			(13,865)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/21/2020	08/22/2021	42	1,159,237	27930.33	15,302			5,738		25,762			(3,825)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/21/2020	08/23/2021	10,497	35,659,320	3397.16	978,850			367,069		1,720,071			(244,712)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/21/2020	08/23/2021	168	4,688,536	27930.33	88,660			33,247		147,043			(22,165)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/26/2020	08/26/2021	247	7,007,369	28331.92	131,280			49,230		224,323			(32,820)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/28/2020	08/27/2021	234	6,716,718	28653.87	118,874			44,578		178,243			(29,718)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/28/2020	08/28/2021	87	2,506,226	28653.87	44,137			16,551		76,676			(11,034)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/28/2020	08/29/2021	39	1,104,804	28653.87	25,442			9,541		45,328			(6,361)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/28/2020	08/30/2021	141	4,047,660	28653.87	76,433			28,662		122,130			(19,108)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2020	09/03/2021	134	3,781,218	28292.73	66,946			30,683		107,972			(16,736)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/08/2020	09/08/2021	9,095	30,302,675	3331.84	756,020			346,509		1,283,458			(189,005)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/08/2020	09/08/2021	139	3,809,810	27500.89	73,459			33,669		120,782			(18,365)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/09/2020	09/09/2021	4,180	14,207,642	3398.96	278,253			127,533		541,673			(69,563)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/11/2020	09/10/2021	19,389	64,779,533	3340.97	1,742,533			798,661		3,206,389			(435,633)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/11/2020	09/11/2021	3,093	10,333,915	3340.97	192,279			88,128		391,878			(48,070)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/11/2020	09/12/2021	2,260	7,548,948	3340.97	167,715			76,869		348,501			(41,929)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/11/2020	09/13/2021	13,040	43,564,628	3340.97	1,137,791			521,487		2,092,782			(284,448)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/15/2020	09/15/2021	154	4,308,454	27995.6	75,216			34,474		124,127			(18,804)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/24/2021	232	6,314,019	27173.96	107,677			49,352		171,992			(26,919)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/25/2021	70	1,904,560	27173.96	32,785			15,026		60,609			(8,196)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/26/2021	86	2,349,837	27173.96	47,252			21,657		89,176			(11,813)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/27/2021	206	5,600,040	27173.96	113,326			51,941		214,869			(28,331)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/28/2020	09/28/2021	165	4,561,681	27584.06	85,984			39,409		141,926			(21,496)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/29/2020	09/29/2021	11,793	39,335,381	3335.47	979,368			448,877		1,693,135			(244,842)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/30/2020	09/30/2021	11,863	39,896,309	3363	937,798			429,824		1,575,982			(234,450)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/30/2020	09/30/2021	262	7,291,844	27781.7	142,273			65,209		241,051			(35,568)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/01/2021	224	6,193,095	27682.81	106,336			57,599		166,272			(26,584)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/02/2021	43	1,194,019	27682.81	22,558			12,219		41,646			(5,640)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/03/2021	124	3,433,903	27682.81	67,299			36,454		125,071			(16,825)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/04/2021	183	5,062,415	27682.81	89,984			48,741		150,206			(22,496)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2020	10/05/2021	179	5,029,014	28148.64	93,643			50,723		148,958			(23,411)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/08/2021	785	2,729,034	3477.13	38,479			20,843		51,771			(9,620)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/08/2020	10/08/2021	142	4,038,830	28425.51	67,691			36,666		106,178			(16,923)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/08/2021	225	6,437,921	28586.9	117,234			63,502		174,369			(29,308)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/09/2021	95	2,722,622	28586.9	48,042			26,023		85,300			(12,010)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/10/2021	81	2,303,539	28586.9	45,633			24,718		82,426			(11,408)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/11/2021	316	1,098,467	3477.13	15,488			8,390		20,798			(3,872)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/11/2021	189	5,410,997	28586.9	105,847			57,334		167,290			(26,462)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/22/2021	196	5,540,329	28335.57	97,079			52,584		144,063			(24,270)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/23/2021	75	2,124,607	28335.57	36,597			19,823		65,116			(9,149)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/24/2021	98	2,788,433	28335.57	49,483			26,803		88,295			(12,371)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/25/2021	176	4,988,778	28335.57	99,325			53,801		161,716			(24,831)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	10/29/2021	206	5,451,713	26501.6	90,699			49,129		145,730			(22,675)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/30/2020	10/30/2021	3,331	10,891,077	3269.96	220,141			119,243		461,595			(55,035)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/30/2020	10/30/2021	120	3,178,537	26501.6	55,668			30,153		100,429			(13,917)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/30/2020	10/31/2021	2,955	9,661,982	3269.96	196,417			106,392		386,409			(49,104)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/30/2020	10/31/2021	47	1,255,076	26501.6	28,241			15,297		52,878			(7,060)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/30/2020	11/01/2021	3,501	11,447,744	3269.96	237,131			128,446		473,614			(59,283)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	10/30/2020	11/01/2021	199	5,265,924	26501.6	94,670			51,279		160,956			(23,667)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/03/2020	11/03/2021	160	4,408,692	27480.03	77,649			48,530		127,878			(19,412)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/06/2020	11/05/2021	224	6,339,737	28323.4	114,268			71,418		169,481			(28,567)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/05/2020	11/05/2021	143	4,070,069	28390.18	64,881			40,550		99,677			(16,220)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/06/2020	11/06/2021	66	1,877,276	28323.4	32,147			20,092		58,239			(8,037)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/06/2020	11/07/2021	67	1,884,150	28323.4	36,455			22,784		66,653			(9,114)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/06/2020	11/08/2021	149	4,219,251	28323.4	71,442			44,651		108,618			(17,860)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/11/2020	11/11/2021	196	5,769,320	29397.63	110,989			69,368		172,141			(27,747)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/12/2020	11/12/2021	179	5,208,409	29080.17	86,555			54,097		128,821			(21,639)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/17/2020	11/17/2021	252	7,511,206	29783.35	136,276			85,173		191,420			(34,069)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/18/2020	11/18/2021	194	5,717,848	29438.42	101,136			63,210		147,673			(25,284)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/20/2020	11/19/2021	233	6,824,081	29263.48	114,653			71,658		154,141			(28,663)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/20/2020	11/20/2021	106	3,100,375	29263.48	55,230			34,519		94,908			(13,807)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/20/2020	11/21/2021	54	1,591,718	29263.48	24,270			15,169		40,400			(6,067)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/20/2020	11/22/2021	157	4,602,954	29263.48	79,790			49,869		116,038			(19,948)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/27/2020	11/26/2021	427	1,552,120	3638.35	22,351			13,969		26,976			(5,588)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	11/27/2020	11/29/2021	441	1,603,701	3638.35	23,093			14,433		27,827			(5,773)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/02/2020	12/02/2021	178	5,330,236	29883.79	95,502			67,647		133,388			(23,876)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/04/2020	12/03/2021	186	5,628,685	30218.26	97,420			69,006		120,985			(24,355)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/04/2020	12/04/2021	122	3,698,024	30218.26	67,152			47,566		102,022			(16,788)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/04/2020	12/05/2021	25	742,961	30218.26	9,584			6,789		13,895			(2,396)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/04/2020	12/06/2021	162	4,882,493	30218.26	91,876			65,079		127,566			(22,969)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/22/2020	12/22/2021	14,401	53,100,399	3687.26	1,348,287			955,037		1,757,081			(337,072)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/28/2020	12/28/2021	15,795	58,998,264	3735.36	1,539,168			1,090,244		1,925,121			(384,792)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	12/29/2020	12/29/2021	153	4,636,807	30335.67	82,380			58,353		105,535			(20,595)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/06/2021	01/06/2022	7,855	29,441,571	3748.14		672,540		532,428		821,050			(140,113)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/06/2021	01/06/2022	172	5,298,924	30829.4		94,662		74,941		116,263			(19,721)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2021	01/14/2022	264	8,132,571	30814.26		140,906		111,551		163,623			(29,355)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2021	01/15/2022	72	2,228,411	30814.26		43,019		34,056		61,156			(8,962)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	01/15/2021	01/17/2022	71	2,174,395	30814.26		31,345		24,815		42,771			(6,530)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/18/2022	130	4,007,901	30814.26		88,957		70,424		112,516			(18,533)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/19/2021	01/19/2022	128	3,947,832	30930.52		68,348		54,109		79,928			(14,239)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/21/2022	146	4,511,825	30996.98		84,180		66,643		96,241			(17,538)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/21/2021	01/21/2022	102	3,166,069	31176.01		50,893		40,291		60,967			(10,603)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/22/2022	65	2,003,395	30996.98		33,973		26,895		46,259			(7,078)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/23/2022	57	1,764,873	30996.98		27,226		21,554		36,015			(5,672)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/24/2022	98	3,039,872	30996.98		49,340		39,061		59,264			(10,279)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/25/2021	01/25/2022	71	2,192,091	30960		43,285		34,267		51,780			(9,018)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/28/2022	179	5,372,718	29982.62		95,535		75,632		121,927			(19,903)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/29/2022	63	1,899,632	29982.62		31,096		24,617		45,648			(6,478)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/30/2022	23	696,135	29982.62		9,119		7,220		12,798			(1,900)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/31/2022	150	4,498,707	29982.62		78,100		61,829		105,211			(16,271)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/04/2022	138	4,312,272	31148.24		76,599		67,024		86,367			(9,575)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/05/2022	42	1,308,789	31148.24		25,453		22,271		34,257			(3,182)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/06/2022	49	1,539,857	31148.24		26,329		23,038		34,298			(3,291)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/07/2022	115	3,586,141	31148.24		61,027		53,399		71,139			(7,628)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	329	1,286,803	3915.59		18,401		16,101		17,285			(2,300)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	113	3,540,659	31385.76		60,867		53,259		70,286			(7,608)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/16/2021	02/16/2022	8,856	34,828,434	3932.59		950,956		832,086		889,640			(118,869)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/19/2021	02/18/2022	23,224	90,727,822	3906.71		2,775,026		2,428,148		2,632,456			(346,878)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/24/2021	02/24/2022	185	5,917,017	31961.86		95,667		83,709		100,411			(11,958)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/25/2021	02/25/2022	9,323	35,701,338	3829.34		1,004,487		878,926		1,069,722			(125,561)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/25/2021	02/25/2022	117	3,680,272	31402.01		64,168		56,147		72,314			(8,021)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/26/2021	02/26/2022	2,573	9,807,878	3811.15		188,173		164,651		238,259			(23,522)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/26/2021	02/27/2022	2,043	7,786,029	3811.15		145,688		127,477		183,130			(18,211)				
S&P 500 Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/26/2021	02/28/2022	2,012	7,666,604	3811.15		162,658		142,326		203,338			(20,332)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/08/2021	03/08/2022	97	3,079,024	31802.44		50,447		48,345		53,890			(2,102)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/10/2021	03/10/2022	10,266	40,023,387	3898.81		1,005,725		963,819		1,021,927			(41,905)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/10/2021	03/10/2022	214	6,923,732	32297.02		132,118		126,614		126,069			(5,505)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/11/2022	18,436	72,699,558	3943.34		2,150,525		2,060,920		2,035,684			(89,605)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/11/2022	200	6,556,285	32778.64		106,905		102,451		86,767			(4,454)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/12/2022	91	2,995,718	32778.64		48,048		46,046		43,994			(2,002)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/13/2022	42	1,386,519	32778.64		21,514		20,618		19,556			(896)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/14/2022	8,595	33,894,702	3943.34		998,898		957,278		954,280			(41,621)				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/14/2022	109	3,571,600	32778.64		67,226		64,425		57,518			(2,801)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/15/2021	03/15/2022	10,598	42,061,208	3968.94		1,259,399		1,206,924		1,164,539			(52,475)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/18/2021	03/18/2022	9,089	35,588,522	3915.46		1,076,131		1,031,292		1,071,336			(44,839)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/18/2022	191	6,238,129	32627.97		103,264		98,961		88,940			(4,303)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/18/2021	03/18/2022	106	3,488,764	32862.3		65,418		62,692		55,343			(2,726)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/19/2022	88	2,869,423	32627.97		45,503		43,607		44,102			(1,896)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/20/2022	86	2,794,180	32627.97		49,400		47,342		48,222			(2,058)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/21/2022	134	4,370,044	32627.97		75,287		72,150		66,744			(3,137)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/29/2021	03/29/2022	117	3,885,046	33171.37		70,243		67,316		56,903			(2,927)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/30/2021	03/30/2022	120	3,984,325	33066.96		68,425		65,574		56,502			(2,851)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/31/2021	03/31/2022	211	6,970,105	32981.55		132,902		127,364		113,386			(5,538)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/01/2019	04/01/2021	562	956,551	1702.637	30,897			644		40,070			(3,862)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/01/2020	04/01/2021	4,429	10,942,738	2470.5	262,573			10,941		642,907			(65,643)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/02/2020	04/01/2021	4,726	13,156,623	2783.7	122,381			5,099		652,834			(30,595)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021	2,406	3,976,923	1652.797	82,914			3,455		275,841			(20,728)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2021	13,103	36,034,155	2749.98	1,340,471			55,853		4,157,227			(335,118)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/10/2019	04/09/2021	460	782,644	1699.773	25,201			525		34,159			(3,150)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/14/2020	04/14/2021	5,754	16,162,638	2809.01	141,924			5,914		645,852			(35,481)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/15/2020	04/15/2021	4,629	12,974,130	2803.06	121,515			5,063		564,642			(30,379)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2020	04/16/2021	4,024	6,648,734	1652.086	136,914			5,705		444,456			(34,229)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/17/2019	04/16/2021	1,269	2,161,577	1703.539	70,143			1,461		89,357			(8,768)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/20/2020	04/20/2021	13,291	37,521,436	2823.16	1,407,018			58,626		4,045,559			(351,755)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/21/2020	04/21/2021	12,937	35,403,874	2736.56	280,224			11,676		2,718,229			(70,056)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/23/2020	04/23/2021	13,589	38,018,596	2797.8	1,608,993			67,041		4,981,679			(402,248)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/23/2020	04/23/2021	4,472	12,542,618	2804.82	102,124			4,255		492,560			(25,531)				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/27/2020	04/27/2021	14,922	42,951,810	2878.48	1,412,118			58,838		3,740,478			(353,030)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/28/2020	04/28/2021	7,512	21,168,946	2817.95	191,379			7,974		800,528			(47,845)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2020	04/30/2021	4,468	7,404,311	1657.312	150,763			6,282		471,003			(37,691)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/04/2020	05/04/2021	5,409	15,205,285	2811.19	147,080			18,385		649,120			(36,770)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/04/2020	05/04/2021	12,331	35,054,791	2842.74	1,348,192			168,524		3,836,097			(337,048)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/04/2020	05/04/2021	145	3,432,387	23749.76	75,524			9,440		128,277			(18,881)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/05/2020	05/05/2021	12,510	35,884,845	2868.44	1,027,529			128,441		2,528,403			(256,882)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/07/2020	05/07/2021	3,728	10,485,443	2812.92	75,371			9,421		366,274			(18,843)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/11/2020	05/11/2021	5,904	16,640,056	2818.42	138,588			17,324		626,228			(34,647)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/11/2020	05/11/2021	3,344	9,800,164	2930.32	225,505			28,188		512,645			(56,376)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2019	05/13/2021	753	1,264,346	1678.306	41,091			2,568		72,071			(5,136)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2020	05/13/2021	5,168	14,497,024	2805.13	121,050			15,131		595,022			(30,262)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/15/2020	05/14/2021	13,811	38,812,174	2810.17	372,005			46,501		1,663,952			(93,001)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/14/2020	05/14/2021	17,716	50,536,072	2852.5	1,680,573			210,072		4,777,806			(420,143)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/15/2020	05/17/2021	4,467	12,552,987	2810.17	114,698			14,337		526,353			(28,675)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/18/2020	05/18/2021	4,988	14,082,486	2823.52	128,909			16,114		514,205			(32,227)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2020	05/20/2021	16,007	47,565,423	2971.61	1,312,206			164,026		3,224,689			(328,051)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/22/2020	05/21/2021	26,572	78,531,256	2955.45	3,003,591			375,449		8,713,067			(750,898)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/22/2020	05/24/2021	13,587	40,155,387	2955.45	1,563,136			195,392		4,466,360			(390,784)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/22/2020	05/25/2021	9,874	29,183,239	2955.45	1,007,056			125,882		2,663,008			(251,764)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2020	05/26/2021	908	1,509,786	1663.415	28,526			3,566		79,356			(7,132)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/27/2020	05/27/2021	6,459	18,327,547	2837.39	152,565			19,071		555,832			(38,141)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/27/2020	05/27/2021	13,210	40,108,018	3036.13	1,086,582			135,823		2,418,680			(271,645)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/27/2020	05/27/2021	294	7,509,923	25548.27	155,085			19,386		265,445			(38,771)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/28/2020	05/28/2021	3,212	9,110,844	2836.47	74,380			9,297		273,886			(18,595)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/01/2020	06/01/2021	815	1,358,744	1667.902	29,485			6,143		86,429			(7,371)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/01/2020	06/01/2021	6,113	17,355,798	2839.05	151,623			31,588		557,274			(37,906)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/01/2020	06/01/2021	13,865	42,367,953	3055.73	1,254,151			261,281		2,936,685			(313,538)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/03/2020	06/03/2021	11,985	37,429,033	3122.87	1,049,863			218,722		2,468,247			(262,466)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/06/2019	06/04/2021	556	942,388	1696.216	30,533			3,181		43,412			(3,817)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/04/2020	06/04/2021	4,088	11,654,058	2850.9	99,827			20,797		301,872			(24,957)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/04/2020	06/04/2021	135	3,543,505	26281.82	57,545			11,988		98,006			(14,386)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/04/2021	218	5,919,833	27110.98	99,635			20,757		163,546			(24,909)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/05/2021	97	2,621,434	27110.98	45,472			9,473		83,321			(11,368)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/06/2021	92	2,488,983	27110.98	40,542			8,446		73,182			(10,135)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/05/2020	06/07/2021	88	2,378,522	27110.98	49,520			10,317		85,472			(12,380)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/08/2020	06/08/2021	5,597	16,039,973	2865.78	157,474			32,807		405,778			(39,368)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/08/2020	06/08/2021	110	3,039,583	27572.44	56,653			11,803		95,093			(14,163)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2020	06/10/2021	3,723	10,625,609	2853.72	81,448			16,968		248,798			(20,362)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2020	06/10/2021	251	6,761,314	26989.99	125,707			26,189		230,158			(31,427)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2020	06/11/2021	152	3,807,675	25128.17	68,512			14,273		115,096			(17,128)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/11/2021	261	6,676,471	25605.54	122,853			25,594		207,804			(30,713)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/12/2021	118	3,017,983	25605.54	61,403			12,792		110,805			(15,351)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/13/2021	43	1,099,474	25605.54	19,361			4,033		33,975			(4,840)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/12/2020	06/14/2021	148	3,793,278	25605.54	72,258			15,054		124,073			(18,065)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2020	06/15/2021	180	4,624,691	25763.16	88,582			18,455		148,810			(22,146)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/17/2020	06/17/2021	4,298	12,233,624	2846.43	99,777			20,787		331,353			(24,944)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/17/2020	06/17/2021	13,051	40,634,345	3113.49	1,163,618			242,420		2,506,213			(290,904)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/17/2020	06/17/2021	242	6,310,420	26119.61	119,694			24,936		217,530			(29,923)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/18/2020	06/18/2021	4,241	12,069,887	2846.19	102,200			21,292		334,338			(25,550)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/18/2020	06/18/2021	13,349	41,587,267	3115.34	1,188,166			247,535		2,616,255			(297,042)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/18/2020	06/18/2021	155	4,030,341	26080.1	61,768			12,868		102,274			(15,442)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/22/2020	06/22/2021	12,011	37,449,060	3117.86	1,174,692			244,728		2,575,126			(293,673)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/22/2020	06/22/2021	127	3,299,249	26024.96	63,236			13,174		106,636			(15,809)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/23/2020	06/23/2021	168	4,400,723	26156.1	84,833			17,673		141,891			(21,208)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/29/2020	06/29/2021	12,628	38,556,797	3053.24	1,069,699			222,854		2,226,663			(267,425)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/29/2020	06/29/2021	120	3,083,070	25595.8	58,894			12,270		100,107			(14,724)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/30/2020	06/30/2021	6,681	18,994,147	2843.15	159,416			33,212		560,098			(39,854)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021	4,472	12,708,347	2841.85	117,134			34,164		397,370			(29,283)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/01/2020	07/01/2021	11,839	36,887,314	3115.86	954,170			278,300		1,999,516			(238,542)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2020	07/06/2021	7,139	20,340,631	2849.1	205,104			59,822		647,567			(51,276)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/06/2020	07/06/2021	14,641	46,552,872	3179.72	1,258,264			366,994		2,538,534			(314,566)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/09/2020	07/09/2021	11,711	36,914,651	3152.05	932,714			272,042		1,982,975			(233,179)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/13/2020	07/13/2021	5,596	15,930,960	2846.72	151,047			44,055		505,379			(37,762)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	963	1,614,032	1675.708	29,994			8,748		72,354			(7,499)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/14/2020	07/14/2021	5,996	17,113,432	2854.37	154,074			44,938		468,800			(38,519)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/17/2020	07/16/2021	10,547	30,192,620	2862.57	301,017			87,797		839,275			(75,254)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/16/2020	07/16/2021	10,775	34,646,528	3215.57	964,412			281,287		1,983,062			(241,103)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/17/2020	07/19/2021	4,257	12,186,877	2862.57	134,996			39,374		373,705			(33,749)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/20/2020	07/20/2021	11,588	37,683,321	3251.84	946,317			276,009		1,788,392			(236,579)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2020	07/21/2021	149	3,993,896	26840.4	71,324			20,803		119,720			(17,831)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2020	07/27/2021	4,640	13,307,205	2867.74	127,881			37,299		341,187			(31,970)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/27/2020	07/27/2021	11,996	38,860,127	3239.41	1,038,515			302,900		2,005,866			(259,629)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/28/2020	07/28/2021	5,805	16,630,688	2865.08	152,187			44,388		419,861			(38,047)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/28/2020	07/28/2021	208	5,477,008	26379.28	106,636			31,102		183,961			(26,659)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/29/2020	07/29/2021	13,759	44,832,491	3258.44	1,118,984			326,370		2,112,211			(279,746)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/31/2019	07/30/2021	2,978	5,110,332	1716.025	168,641			24,593		184,764			(21,080)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/31/2020	07/30/2021	7,788	22,309,647	2864.46	234,286			68,334		631,683			(58,572)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/31/2019	07/31/2021	38	113,747	2980.38	2,821			411		9,792			(353)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/31/2020	08/02/2021	4,038	11,565,444	2864.46	124,645			36,355		339,296			(31,161)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2020	08/03/2021	156	4,157,804	26664.4	87,261			32,723		150,125			(21,815)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/05/2020	08/05/2021	12,472	41,504,678	3327.77	1,072,037			402,014		2,000,345			(268,009)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/06/2019	08/06/2021	2,056	3,470,908	1687.824	113,499			21,281		180,221			(14,187)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	9,323	26,808,772	2875.68	275,504			103,314		683,111			(68,876)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	23,145	77,566,248	3351.28	2,017,125			756,422		3,791,491			(504,281)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	252	6,911,937	27433.48	124,670			46,751		199,343			(31,168)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/07/2021	81	2,227,935	27433.48	40,615			15,231		77,526			(10,154)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/08/2021	33	895,844	27433.48	11,467			4,300		20,047			(2,867)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/09/2021	4,250	12,220,937	2875.68	134,205			50,327		332,607			(33,551)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/09/2021	12,100	40,548,877	3351.28	1,082,369			405,888		1,973,836			(270,592)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/09/2021	185	5,072,448	27433.48	90,511			33,942		155,319			(22,628)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/10/2020	08/10/2021	12,890	43,315,754	3360.47	1,040,318			390,119		1,799,351			(260,080)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/11/2020	08/11/2021	5,400	15,565,912	2882.39	152,012			57,005		337,555			(38,003)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2019	08/12/2021	1,514	2,561,317	1692.02	84,523			15,848		127,025			(10,565)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/12/2020	08/12/2021	12,147	41,060,020	3380.35	990,160			371,310		1,730,215			(247,540)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/15/2019	08/13/2021	519	874,924	1687.07	28,610			5,364		45,912			(3,576)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	8,202	23,649,640	2883.39	255,248			95,718		557,167			(63,812)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/13/2021	20,230	68,234,072	3372.85	1,717,650			644,119		3,082,288			(429,412)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/14/2019	08/14/2021	51	144,235	2840.6	4,515			846		23,108			(564)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	3,940	11,359,701	2883.39	124,276			46,603		275,797			(31,069)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/14/2020	08/16/2021	11,154	37,620,198	3372.85	1,019,833			382,437		1,810,966			(254,958)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/18/2020	08/18/2021	171	4,742,049	27778.07	88,250			33,094		147,346			(22,063)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/19/2020	08/19/2021	234	6,481,479	27692.88	129,856			48,696		223,747			(32,464)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/20/2019	08/20/2021	1,771	3,002,444	1695.351	97,579			18,296		143,682			(12,197)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/22/2019	08/20/2021	474	806,276	1700.468	26,285			4,928		36,290			(3,286)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/01/2020	09/01/2021	5,867	16,947,798	2888.61	162,040			74,268		349,645			(40,510)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/02/2020	09/02/2021	7,423	26,579,704	3580.84	625,019			286,467		899,373			(156,255)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/04/2019	09/03/2021	1,826	3,110,264	1703.596	101,706			23,308		135,744			(12,713)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/04/2020	09/03/2021	11,418	32,954,088	2886.13	349,434			160,157		769,997			(87,359)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/04/2020	09/07/2021	3,602	10,395,779	2886.13	118,020			54,093		255,054			(29,505)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/09/2020	09/09/2021	7,373	21,265,956	2884.3	223,329			102,359		492,719			(55,832)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/11/2019	09/10/2021	792	1,361,031	1717.842	44,234			10,137		49,716			(5,529)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/11/2020	09/10/2021	9,272	26,702,821	2880.07	287,039			131,559		671,206			(71,760)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/11/2020	09/13/2021	3,797	10,935,350	2880.07	122,668			56,223		283,928			(30,667)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/15/2020	09/15/2021	5,865	16,935,177	2887.34	163,981			75,158		355,998			(40,995)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2020	09/21/2021	980	1,649,509	1682.587	33,364			15,292		72,033			(8,341)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/21/2020	09/21/2021	5,546	15,908,663	2868.59	178,053			81,608		455,846			(44,513)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/22/2020	09/22/2021	6,156	17,683,147	2872.37	175,964			80,650		437,325			(43,991)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/23/2020	09/23/2021	4,792	13,695,381	2858.18	145,189			66,545		410,582			(36,297)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/25/2020	09/24/2021	22,747	75,031,104	3298.46	2,163,930			991,801		4,104,935			(540,982)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/25/2020	09/27/2021	11,176	36,864,068	3298.46	1,069,891			490,367		2,013,551			(267,473)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	09/28/2020	09/28/2021	5,860	16,856,781	2876.63	184,448			84,539		449,096			(46,112)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/01/2021	5,065	8,556,865	1689.525	181,209			98,155		381,728			(45,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/03/2019	10/01/2021	493	837,008	1698.843	27,496			7,447		39,217			(3,437)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/01/2021	11,602	33,420,965	2880.66	356,267			192,978		843,224			(89,067)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/01/2020	10/01/2021	10,772	36,418,739	3380.8	855,495			463,393		1,463,428			(213,874)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/04/2021	1,219	2,059,468	1689.525	44,552			24,133		93,266			(11,138)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/04/2021	4,175	12,025,894	2880.66	142,689			77,290		335,373			(35,672)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/07/2020	10/07/2021	5,140	14,886,127	2896.39	160,254			86,804		320,831			(40,063)				

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/09/2019	10/08/2021	964	1,638,068	1698.767	53,729			14,552		77,081			(6,716)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/09/2020	10/08/2021	22,067	76,728,194	3477.13	2,073,909			1,123,367		3,438,919			(518,477)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/09/2020	10/11/2021	11,295	39,274,410	3477.13	1,009,790			546,970		1,632,495			(252,448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021	7,579	12,919,350	1704.668	262,143			141,994		459,981			(65,536)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2019	10/15/2021	382	653,416	1711.954	21,301			5,769		26,432			(2,663)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/15/2021	9,596	27,895,133	2907.02	321,148			173,955		577,504			(80,287)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/15/2020	10/15/2021	10,075	35,095,095	3483.34	858,248			464,884		1,387,064			(214,562)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/18/2021	1,216	2,073,490	1704.668	47,068			25,495		91,664			(11,767)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/18/2021	5,276	15,337,607	2907.02	192,062			104,034		342,846			(48,016)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/23/2019	10/22/2021	508	872,390	1718.878	28,614			7,750		32,549			(3,577)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/23/2020	10/22/2021	10,093	29,331,221	2906.2	335,652			181,811		616,488			(83,913)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/23/2020	10/25/2021	4,269	12,405,143	2906.2	156,144			84,578		283,168			(39,036)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2020	10/29/2021	4,132	6,934,195	1678.272	164,118			88,897		384,791			(41,029)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/02/2020	11/02/2021	11,588	38,358,252	3310.24	1,057,716			661,073		1,932,488			(264,429)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2020	11/03/2021	1,720	2,916,060	1695.39	61,298			38,311		115,724			(15,324)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2020	11/05/2021	4,006	6,808,302	1699.419	145,815			91,134		264,280			(36,454)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2020	11/05/2021	3,759	10,894,202	2898.5	103,490			64,682		205,951			(25,873)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021	9,903	28,710,729	2899.11	339,391			212,120		668,417			(84,848)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/05/2021	22,009	77,240,960	3509.44	2,067,108			1,291,943		3,354,569			(516,777)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/08/2021	3,958	11,474,507	2899.11	134,733			84,208		267,528			(33,683)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/06/2020	11/08/2021	9,536	33,466,206	3509.44	806,165			503,853		1,278,088			(201,541)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/09/2020	11/09/2021	1,621	2,776,902	1713.461	55,937			34,961		86,002			(13,984)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2020	11/10/2021	175	5,159,727	29420.92	89,533			55,958		132,449			(22,383)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/11/2020	11/11/2021	2,307	3,962,730	1717.56	87,137			54,461		130,156			(21,784)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/17/2020	11/17/2021	6,395	18,799,046	2939.51	210,229			131,393		292,209			(52,557)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/25/2020	11/24/2021	1,229	2,120,875	1725.499	52,386			32,741		74,851			(13,096)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/25/2019	11/24/2021	588	1,023,392	1739.748	33,567			10,490		29,992			(4,196)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/25/2020	11/26/2021	2,431	4,195,112	1725.499	88,298			55,186		122,555			(22,074)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/02/2020	12/02/2021	8,578	31,471,476	3669.01	287,872			203,910		922,335			(71,968)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/04/2020	12/03/2021	9,163	27,028,270	2949.63	317,950			225,214		408,902			(79,487)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/03/2020	12/03/2021	11,091	40,668,464	3666.72	942,245			667,424		1,293,002			(235,561)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/06/2019	12/06/2021	287	500,392	1745.743	16,263			5,760		13,708			(2,033)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/04/2020	12/06/2021	4,739	13,976,905	2949.63	169,646			120,166		218,180			(42,411)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/07/2020	12/07/2021	4,365	12,846,244	2942.78	157,074			111,261		220,026			(39,268)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/07/2020	12/07/2021	11,782	43,500,412	3691.96	1,111,678			787,439		1,481,987			(277,920)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/16/2019	12/16/2021	466	816,512	1752.148	26,455			9,369		20,734			(3,307)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/16/2020	12/16/2021	12,093	44,758,778	3701.17	941,684			667,026		1,202,404			(235,421)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/17/2019	12/17/2021	929	1,626,957	1751.727	52,795			18,698		41,614			(6,599)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/21/2020	12/21/2021	11,703	43,242,781	3694.92	1,247,341			883,533		1,631,500			(311,835)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/23/2021	4,227	12,429,891	2940.48	129,275			91,570		185,108			(32,319)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/23/2020	12/23/2021	11,736	43,305,153	3690.01	1,015,283			719,159		1,316,954			(253,821)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/23/2021	11,370	42,104,168	3703.06	1,075,496			761,810		1,424,280			(268,874)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/27/2021	3,673	10,800,692	2940.48	141,605			100,303		202,663			(35,401)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/24/2020	12/27/2021	10,100	37,401,248	3703.06	1,117,715			791,715		1,485,086			(279,429)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	12/30/2020	12/30/2021	14,978	55,898,853	3732.04	1,289,565			913,442		1,580,878			(322,391)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/05/2021	01/05/2022	14,215	52,977,134	3726.86		1,205,671		954,490		1,532,165			(251,182)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/07/2021	01/07/2022	3,990	11,835,202	2966.38		116,108		91,919		141,595			(24,189)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/07/2021	01/07/2022	9,705	36,914,201	3803.79		915,114		724,466		1,041,323			(190,649)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/07/2022	152	4,742,096	31097.97		77,115		61,049		83,038			(16,066)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/08/2022	81	2,521,905	31097.97		40,684		32,209		53,830			(8,476)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/09/2022	28	857,313	31097.97		11,145		8,823		14,028			(2,322)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/10/2022	127	3,939,923	31097.97		82,573		65,370		96,819			(17,203)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/11/2021	01/11/2022	4,259	12,628,273	2965.04		153,068		121,179		188,230			(31,889)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/12/2021	01/12/2022	12,849	48,842,251	3801.19		1,141,223		903,468		1,332,306			(237,755)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2022	2,338	4,065,917	1739.01		95,447		75,562		116,550			(19,885)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2022	5,472	16,242,083	2968.09		165,840		131,290		194,336			(34,550)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2022	2,021	7,700,201	3809.84		143,946		113,957		186,052			(29,989)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/14/2022	10,467	31,010,051	2962.68		369,451		292,482		467,062			(76,969)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/15/2022	2,577	9,711,672	3768.25		184,530		146,086		250,762			(38,444)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/16/2022	883	3,326,173	3768.25		69,258		54,829		93,480			(14,429)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/17/2022	1,813	6,831,317	3768.25		115,835		91,703		155,873			(24,132)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/18/2022	2,449	7,254,684	2962.68		85,247		67,487		109,299			(17,760)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/15/2021	01/18/2022	2,644	9,963,845	3768.25		212,125		167,933		285,263			(44,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/19/2021	01/19/2022	11,157	42,383,345	3798.91		1,049,280		830,680		1,180,929			(218,600)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2020	01/21/2022	580	1,025,378	1766.377	33,940			13,435		22,443			(4,243)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/21/2022	15,841	60,852,134	3841.47		1,913,199		1,514,616		2,029,782			(398,583)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/21/2021	01/21/2022	6,923	26,675,931	3853.07		637,689		504,837		665,722			(132,852)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/22/2022	1,824	7,005,395	3841.47		120,545		95,432		142,871			(25,114)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/23/2022	1,117	4,289,788	3841.47		88,803		70,303		104,045			(18,501)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/22/2021	01/24/2022	9,241	35,499,162	3841.47		1,028,774		814,446		1,103,471			(214,328)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/25/2021	01/25/2022	3,790	11,221,535	2960.97		134,103		106,165		173,248			(27,938)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/25/2021	01/25/2022	2,338	9,014,072	3855.36		182,227		144,263		209,013			(37,964)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2021	01/26/2022	3,751	6,506,490	1734.437		145,943		115,538		189,631			(30,405)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/26/2021	01/26/2022	2,651	10,206,242	3849.62		190,264		150,625		217,287			(39,638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/27/2021	01/27/2022	2,562	4,420,259	1725.107		100,237		79,354		144,424			(20,883)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/02/2021	02/02/2022	9,582	36,664,515	3826.31		960,376		840,329		1,028,407			(120,047)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/03/2021	02/03/2022	4,469	13,177,092	2948.54		137,843		120,612		204,476			(17,230)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2020	02/04/2022	385	676,096	1757.088	22,108			9,672		17,134			(2,764)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/04/2021	02/04/2022	10,110	39,144,277	3871.74		1,004,489		878,928		1,022,019			(125,561)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2021	02/05/2022	6,972	27,098,083	3886.83		243,251		212,845		286,652			(30,406)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2021	02/06/2022	6,577	25,563,724	3886.83		231,166		202,270		263,980			(28,896)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/05/2021	02/07/2022	7,145	27,769,609	3886.83		262,838		229,984		309,043			(32,855)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/08/2021	02/08/2022	17,867	69,959,111	3915.59		1,392,175		1,218,153		1,284,661			(174,022)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/09/2021	02/09/2022	6,174	18,331,073	2968.86		207,588		181,639		257,525			(25,948)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/10/2021	02/10/2022	195	6,135,055	31437.8		109,492		95,806		129,423			(13,687)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/17/2022	8,283	32,561,373	3931.33		750,314		656,525		717,335			(93,789)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/17/2022	126	3,989,713	31613.02		72,634		63,554		86,302			(9,079)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/19/2020	02/18/2022	558	979,930	1756.894	33,024			14,448		25,332			(4,128)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/18/2021	02/18/2022	2,539	7,534,022	2967.77		74,501		65,188		94,108			(9,313)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/18/2021	02/18/2022	6,624	25,926,791	3913.97		635,046		555,665		610,145			(79,381)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/23/2021	02/23/2022	9,329	36,210,220	3881.37		960,666		840,582		962,293			(120,083)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/25/2022	187	5,791,755	30932.37		102,731		89,890		115,928			(12,841)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/26/2022	73	2,268,266	30932.37		34,874		30,514		48,214			(4,359)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/27/2022	34	1,050,490	30932.37		22,156		19,386		32,042			(2,769)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/28/2022	183	5,655,025	30932.37		111,905		97,917		136,895			(13,988)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/01/2021	03/01/2022	4,919	14,646,244	2977.24		173,259		166,040		210,094			(7,219)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2022	3,480	6,065,414	1742.76		137,960		132,212		166,527			(5,748)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2022	136	4,257,915	31391.52		75,156		72,024		86,964			(3,131)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/04/2021	03/04/2022	3,681	10,893,454	2959.13		114,970		110,179		162,907			(4,790)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/04/2022	7,281	21,744,543	2986.33		259,562		248,747		288,341			(10,815)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/05/2022	2,475	9,509,106	3841.94		186,104		178,350		220,135			(7,754)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/06/2022	1,792	6,885,184	3841.94		128,721		123,358		151,710			(5,363)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/07/2022	4,677	13,967,894	2986.33		172,354		165,173		190,246			(7,181)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/05/2021	03/07/2022	1,652	6,348,624	3841.94		136,036		130,368		160,523			(5,668)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/08/2021	03/08/2022	7,600	29,041,349	3821.35		271,953		260,621		382,908			(11,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	3,288	5,765,795	1753.627		136,601		130,909		146,644			(5,692)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	4,253	12,736,931	2994.92		147,808		141,650		154,131			(6,159)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	131	4,157,319	31832.74		82,439		79,004		89,538			(3,435)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	3,049	5,369,581	1761.349		110,271		105,677		107,648			(4,595)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	6,104	18,363,262	3008.17		197,197		188,981		183,424			(8,217)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	611	2,383,559	3898.81		33,608		32,208		32,423			(1,400)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2021	03/11/2022	9,142	36,015,102	3939.34		324,773		311,241		432,725			(13,532)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2021	03/11/2022	133	4,323,566	32485.59		84,639		81,113		78,843			(3,527)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/12/2021	03/12/2022	7,694	30,340,290	3943.34		269,936		258,688		351,916			(11,247)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/12/2021	03/13/2022	8,703	34,320,525	3943.34		326,679		313,067		402,411			(13,612)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/12/2021	03/14/2022	8,298	32,721,269	3943.34		306,035		293,284		377,912			(12,751)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2022	1,806	3,194,651	1769.094		77,251		74,032		68,250			(3,219)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2022	3,139	9,485,074	3021.44		113,226		108,508		90,171			(4,718)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2021	03/17/2022	11,422	45,391,149	3974.12		1,136,091		1,088,754		1,053,474			(47,337)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2020	03/18/2022	969	1,589,386	1639.444	53,562			25,665		133,191			(6,695)				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/18/2022	3,494	6,162,494	1763.666		152,507		146,153		144,699			(6,354)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/18/2022	4,311	12,985,455	3012.25		150,300		144,038		130,776			(6,263)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/26/2020	03/25/2022	669	1,100,946	1645.784	36,772			17,620		88,093			(4,596)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2021	03/25/2022	3,532	10,663,477	3019.16		117,251		112,366		96,143			(4,885)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/25/2021	03/25/2022	1,867	7,299,433	3909.52		154,745		148,297		171,187			(6,448)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2021	03/29/2022	3,851	11,698,073	3037.7		140,052		134,216		99,046			(5,835)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/29/2021	03/29/2022	10,311	40,947,799	3971.09		1,285,863		1,232,285		1,242,506			(53,578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2020	04/08/2022	600	991,705	1652.797	33,222			17,303		75,388			(4,153)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2020	04/14/2022	328	542,391	1652.086	17,899			9,322		41,502			(2,237)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2020	04/29/2022	803	1,331,505	1657.312	43,407			22,608		98,117			(5,426)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2020	05/20/2022	36	105,558	2971.61	4,623			2,601		18,333			(578)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2020	05/26/2022	488	811,452	1663.415	24,830			13,967		57,322			(3,104)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	09/30/2022	827	1,396,479	1689.525	48,318			37,245		82,822			(6,040)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/02/2020	10/04/2022	439	741,647	1689.525	25,661			19,780		44,042			(3,208)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/16/2020	10/14/2022	683	1,163,883	1704.668	40,387			31,131		61,153			(5,048)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	10/29/2020	10/28/2022	872	1,462,719	1678.272	51,780			39,914		95,626			(6,473)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/03/2020	11/03/2022	432	732,630	1695.39	26,283			21,355		41,893			(3,285)				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/05/2020	11/04/2022	944	1,604,937	1699.419	56,815			46,162		88,820			(7,102)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/09/2020	11/09/2022	312	534,685	1713.461	19,088			15,509		26,333			(2,386)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/11/2020	11/11/2022	290	497,704	1717.56	18,166			14,760		23,675			(2,271)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/25/2020	11/25/2022	273	471,473	1725.499	17,033			13,829		21,049			(2,128)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/13/2021	01/13/2023	437	759,921	1739.01		27,433		24,576		30,830			(2,858)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/27/2021	01/27/2023	381	657,720	1725.107		24,307		21,775		30,348			(2,532)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2023	480	836,876	1742.76		30,630		29,992		33,684			(638)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2023	521	912,823	1753.627		33,227		32,535		33,473			(692)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2023	191	336,973	1761.349		12,266		12,010		11,521			(256)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/15/2021	03/15/2023	824	1,458,489	1769.094		53,381		52,269		46,543			(1,112)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/18/2021	03/17/2023	1,468	2,589,196	1763.666		95,282		93,297		87,031			(1,985)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2021	03/17/2023	35	140,809	3974.12		4,570		4,509		4,373			(97)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										559,455,333	165,110,374		348,352,645	XXX	1,509,792,850			(156,442,189)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										559,455,333	165,110,374		348,352,645	XXX	1,509,792,850			(156,442,189)			XXX	XXX
0289999999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0359999999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	47,650	918,216	19.27		47,650		47,650		89,394							
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	47,650	1,102,145	23.13		47,650		47,650		35,457							
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants											95,300		95,300	XXX	124,851						XXX	XXX
0429999999. Subtotal - Purchased Options - Other											95,300		95,300	XXX	124,851						XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											95,300		95,300	XXX	124,851						XXX	XXX

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0449999999. Total Purchased Options - Put Options														XXX							XXX	XXX
0459999999. Total Purchased Options - Caps														XXX							XXX	XXX
0469999999. Total Purchased Options - Floors														XXX							XXX	XXX
0479999999. Total Purchased Options - Collars														XXX							XXX	XXX
0489999999. Total Purchased Options - Other										559,455,333	165,110,374		348,352,645	XXX	1,509,792,850			(156,442,189)			XXX	XXX
0499999999. Total Purchased Options										559,455,333	165,205,674		348,447,945	XXX	1,509,917,701			(156,442,189)			XXX	XXX
0569999999. Subtotal - Written Options - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
0639999999. Subtotal - Written Options - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/01/2020	04/01/2021	129	212,062	1640.814	(4,983)			(208)		(17,208)			1,246				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/03/2020	04/01/2021	231	378,790	1641.261	(8,561)			(357)		(30,626)			2,140				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/02/2020	04/01/2021	96	157,037	1642.726	(3,502)			(146)		(12,545)			875				
S&P Digital		N/A	Equity/Index.	EGL	04/01/2020	04/01/2021	1,216	3,004,889	2470.5	(272,541)			(11,356)		(1,224,194)			68,135				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/03/2020	04/01/2021	2,698	6,714,206	2488.65	(636,141)			(26,506)		(2,937,776)			159,035				
S&P Digital		N/A	Equity/Index.	EGL	04/02/2020	04/01/2021	1,444	3,647,763	2526.9	(372,939)			(15,539)		(1,648,177)			93,235				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/03/2020	04/01/2021	76	210,370	2781.79	(4,341)			(181)		(15,588)			1,085				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/02/2020	04/01/2021	23	62,809	2783.7	(1,112)			(46)		(4,619)			278				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	04/03/2020	04/04/2021	16	40,445	2488.65	(708)			(29)		(4,712)			177				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/03/2020	04/05/2021	1,246	3,101,103	2488.65	(307,081)			(12,795)		(1,432,599)			76,770				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/03/2020	04/05/2021	256	712,817	2781.79	(15,577)			(649)		(54,163)			3,894				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/06/2020	04/06/2021	311	511,882	1648.238	(11,620)			(484)		(39,045)			2,905				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/06/2020	04/06/2021	463	1,234,491	2663.68	(110,311)			(4,596)		(469,859)			27,578				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/07/2020	04/07/2021	246	405,088	1648.723	(9,114)			(380)		(30,770)			2,279				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/07/2020	04/07/2021	557	1,481,800	2659.41	(114,810)			(4,784)		(473,512)			28,703				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/07/2020	04/07/2021	43	120,410	2795.2	(2,122)			(88)		(7,579)			530				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/08/2020	04/08/2021	106	175,733	1652.797	(3,813)			(159)		(12,883)			953				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/08/2020	04/08/2021	1,024	2,815,979	2749.98	(224,914)			(9,371)		(862,052)			56,228				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/08/2020	04/08/2021	14	37,848	2802.48	(844)			(35)		(2,508)			211				

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UST 1.50% 02/15/30 Total Return Options		N/A	Equity/Index.	EGL	04/08/2020	04/09/2021	212	20,800	98	(275)			(11)		(701)			69				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/09/2020	04/09/2021	345	570,268	1654.926	(12,375)			(516)		(41,018)			3,094				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/09/2020	04/09/2021	2,678	7,471,811	2789.82	(656,835)			(27,368)		(2,526,653)			164,209				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/09/2020	04/09/2021	188	528,768	2806.31	(11,503)			(479)		(34,851)			2,876				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/09/2020	04/12/2021	67	110,882	1654.926	(2,406)			(100)		(7,975)			602				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/09/2020	04/12/2021	947	2,642,133	2789.82	(239,731)			(9,989)		(926,706)			59,933				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/13/2020	04/13/2021	62	102,942	1652.453	(2,285)			(95)		(7,569)			571				
S&P Digital		N/A	Equity/Index.	EGL	04/13/2020	04/13/2021	613	1,691,907	2761.63	(136,365)			(5,682)		(523,747)			34,091				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/13/2020	04/13/2021	29	80,853	2803.29	(1,469)			(61)		(4,975)			367				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/14/2020	04/14/2021	175	290,308	1655.748	(7,084)			(295)		(20,727)			1,771				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/14/2020	04/14/2021	254	721,943	2846.06	(39,621)			(1,651)		(134,345)			9,905				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/15/2020	04/15/2021	155	255,703	1651.988	(5,702)			(238)		(18,879)			1,426				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/15/2020	04/15/2021	1,108	3,083,802	2783.36	(262,412)			(10,934)		(995,791)			65,603				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/15/2020	04/15/2021	141	396,392	2803.06	(5,900)			(246)		(23,711)			1,475				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/16/2020	04/16/2021	268	441,970	1652.086	(9,635)			(401)		(32,604)			2,409				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/17/2020	04/16/2021	1,881	3,115,820	1656.443	(49,230)			(2,051)		(221,053)			12,307				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/16/2020	04/16/2021	844	2,362,964	2799.55	(235,920)			(9,830)		(885,712)			58,980				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/17/2020	04/16/2021	136	381,305	2811.14	(7,569)			(315)		(23,290)			1,892				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/17/2020	04/16/2021	1,996	5,737,413	2874.56	(509,927)			(21,247)		(1,769,300)			127,482				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/17/2020	04/19/2021	4	11,567	2811.14	(244)			(10)		(728)			61				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/17/2020	04/19/2021	519	1,491,377	2874.56	(134,000)			(5,583)		(465,355)			33,500				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/20/2020	04/20/2021	6	17,989	2806.96	(378)			(16)		(1,161)			94				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/20/2020	04/20/2021	706	1,992,780	2823.16	(141,732)			(5,905)		(481,851)			35,433				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/21/2020	04/21/2021	118	194,095	1650.374	(4,270)			(178)		(14,535)			1,068				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/21/2020	04/21/2021	458	1,253,023	2736.56	(93,673)			(3,903)		(329,617)			23,418				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/22/2020	04/22/2021	212	349,781	1652.233	(7,695)			(321)		(25,770)			1,924				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/22/2020	04/22/2021	782	2,188,125	2799.31	(190,685)			(7,945)		(663,899)			47,671				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/22/2020	04/22/2021	22	60,340	2805.25	(936)			(39)		(3,710)			234				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/23/2020	04/23/2021	110	180,984	1651.819	(4,036)			(168)		(13,383)			1,009				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/24/2020	04/23/2021	623	1,030,118	1653.825	(22,560)			(940)		(74,828)			5,640				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/23/2020	04/23/2021	1,141	3,191,630	2797.8	(316,305)			(13,179)		(1,137,068)			79,076				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/24/2020	04/23/2021	132	370,484	2808.54	(6,807)			(284)		(22,337)			1,702				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/24/2020	04/23/2021	2,120	6,014,857	2836.74	(580,358)			(24,182)		(1,984,795)			145,090				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/24/2020	04/26/2021	994	2,818,513	2836.74	(266,285)			(11,095)		(905,979)			66,571				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/27/2020	04/27/2021	27	44,165	1657.04	(998)			(42)		(3,116)			250				
S&P Digital		N/A	Equity/Index.	EGL	04/27/2020	04/27/2021	688	1,980,056	2878.48	(138,414)			(5,767)		(462,731)			34,603				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/28/2020	04/28/2021	249	413,172	1658.547	(8,925)			(372)		(28,751)			2,231				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/28/2020	04/28/2021	21	59,848	2817.95	(921)			(38)		(3,392)			230				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/28/2020	04/28/2021	561	1,606,492	2863.39	(99,889)			(4,162)		(336,822)			24,972				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/29/2020	04/29/2021	168	279,089	1660.633	(6,000)			(250)		(19,046)			1,500				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/29/2020	04/29/2021	39	109,661	2822.14	(2,083)			(87)		(6,267)			521				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/29/2020	04/29/2021	667	1,960,087	2939.51	(141,868)			(5,911)		(472,936)			35,467				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/01/2020	04/30/2021	80	131,832	1652.924	(2,795)			(349)		(9,653)			699				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	04/30/2020	04/30/2021	154	254,696	1657.312	(5,527)			(230)		(17,926)			1,382				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/01/2020	04/30/2021	134	375,846	2810.57	(7,213)			(902)		(23,275)			1,803				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	04/30/2020	04/30/2021	17	47,133	2817.08	(1,032)			(43)		(2,978)			258				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/01/2020	04/30/2021	2,132	6,035,695	2830.71	(529,994)			(66,249)		(1,876,959)			132,499				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	04/30/2020	04/30/2021	817	2,380,668	2912.43	(190,085)			(7,920)		(650,634)			47,521				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	05/01/2020	05/01/2021	1	3,711	2830.71	(59)			(7)		(306)			15				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/01/2020	05/03/2021	99	163,039	1652.924	(3,473)			(434)		(11,939)			868				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/01/2020	05/03/2021	1,003	2,839,271	2830.71	(214,712)			(26,839)		(731,293)			53,678				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/04/2020	05/04/2021	25	40,610	1653.149	(865)			(108)		(2,968)			216				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/04/2020	05/04/2021	33	91,875	2811.19	(1,619)			(202)		(5,935)			405				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/04/2020	05/04/2021	678	1,926,998	2842.74	(136,905)			(17,113)		(462,690)			34,226				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/05/2020	05/05/2021	49	81,131	1653.663	(1,761)			(220)		(5,902)			440				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/05/2020	05/05/2021	3	9,813	2812.39	(129)			(16)		(540)			32				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/05/2020	05/05/2021	337	966,993	2868.44	(55,478)			(6,935)		(179,379)			13,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/06/2020	05/06/2021	34	56,611	1651.692	(1,234)			(154)		(4,191)			309				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/06/2020	05/06/2021	5	13,522	2809.28	(214)			(27)		(760)			53				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/06/2020	05/06/2021	406	1,156,443	2848.42	(79,772)			(9,972)		(276,824)			19,943				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/07/2020	05/07/2021	492	812,933	1653.695	(17,803)			(2,225)		(59,121)			4,451				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/08/2020	05/07/2021	540	895,799	1657.688	(19,708)			(2,463)		(62,832)			4,927				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/08/2020	05/07/2021	91	257,367	2819.86	(4,588)			(574)		(14,828)			1,147				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/07/2020	05/07/2021	435	1,253,516	2881.19	(102,840)			(12,855)		(366,331)			25,710				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/08/2020	05/07/2021	1,843	5,399,472	2929.8	(444,046)			(55,506)		(1,546,970)			111,011				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/08/2020	05/10/2021	128	211,565	1657.688	(4,654)			(582)		(14,839)			1,164				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/08/2020	05/10/2021	1,205	3,529,625	2929.8	(254,130)			(31,766)		(850,148)			63,533				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/11/2020	05/11/2021	77	128,130	1656.75	(2,806)			(351)		(9,065)			702				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/11/2020	05/11/2021	447	1,309,177	2930.32	(81,843)			(10,230)		(277,836)			20,461				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/12/2020	05/12/2021	255	420,979	1652.908	(9,262)			(1,158)		(30,831)			2,315				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/12/2020	05/12/2021	19	54,380	2811.95	(1,042)			(130)		(3,310)			260				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/12/2020	05/12/2021	484	1,388,990	2870.12	(74,431)			(9,304)		(254,767)			18,608				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/13/2020	05/13/2021	158	260,519	1648.826	(5,784)			(723)		(19,772)			1,446				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/13/2020	05/13/2021	507	1,428,929	2820	(132,234)			(16,529)		(500,393)			33,058				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/14/2020	05/14/2021	184	303,227	1650.793	(6,762)			(845)		(22,624)			1,690				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/15/2020	05/14/2021	456	753,332	1651.574	(16,573)			(2,072)		(55,824)			4,143				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/14/2020	05/14/2021	7	21,063	2808.74	(438)			(55)		(1,346)			110				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/15/2020	05/14/2021	94	263,463	2810.17	(4,475)			(559)		(16,762)			1,119				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/14/2020	05/14/2021	741	2,113,382	2852.5	(181,444)			(22,681)		(650,946)			45,361				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/15/2020	05/14/2021	1,646	4,713,867	2863.7	(389,740)			(48,717)		(1,418,518)			97,435				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/15/2020	05/17/2021	19	31,005	1651.574	(685)			(86)		(2,298)			171				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/15/2020	05/17/2021	868	2,484,910	2863.7	(208,893)			(26,112)		(761,348)			52,223				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/18/2020	05/18/2021	227	376,229	1659.311	(6,584)			(823)		(25,996)			1,646				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/18/2020	05/18/2021	31	88,763	2823.52	(1,500)			(188)		(5,174)			375				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/18/2020	05/18/2021	789	2,331,776	2953.91	(159,801)			(19,975)		(547,103)			39,950				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/19/2020	05/19/2021	87	143,590	1656.559	(3,374)			(422)		(10,177)			844				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/19/2020	05/19/2021	11	31,854	2818.91	(475)			(59)		(1,754)			119				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/19/2020	05/19/2021	318	929,930	2922.94	(51,942)			(6,493)		(171,752)			12,985				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/20/2020	05/20/2021	167	277,015	1659.215	(6,261)			(783)		(19,158)			1,565				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/20/2020	05/20/2021	24	67,191	2823.49	(1,384)			(173)		(3,918)			346				
S&P Digital		N/A	Equity/Index.	EGL	05/20/2020	05/20/2021	750	2,230,109	2971.61	(129,212)			(16,152)		(409,936)			32,303				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/22/2020	05/21/2021	243	403,303	1658.654	(8,994)			(1,124)		(28,038)			2,248				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/21/2020	05/21/2021	70	115,639	1658.911	(2,567)			(321)		(8,020)			642				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/22/2020	05/21/2021	190	535,898	2822.73	(9,986)			(1,248)		(30,146)			2,496				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/21/2020	05/21/2021	30	84,282	2823.13	(1,172)			(146)		(4,298)			293				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/21/2020	05/21/2021	613	1,807,481	2948.51	(147,848)			(18,481)		(516,561)			36,962				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/22/2020	05/21/2021	2,247	6,640,648	2955.45	(512,958)			(64,120)		(1,755,984)			128,239				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/22/2020	05/24/2021	16	46,502	2822.73	(1,018)			(127)		(2,841)			255				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/22/2020	05/24/2021	1,091	3,223,688	2955.45	(248,952)			(31,119)		(848,898)			62,238				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/22/2020	05/25/2021	16	45,368	2822.73	(964)			(121)		(2,722)			241				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/22/2020	05/25/2021	454	1,342,955	2955.45	(90,704)			(11,338)		(297,092)			22,676				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/26/2020	05/26/2021	178	296,331	1663.415	(6,579)			(822)		(19,696)			1,645				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/26/2020	05/26/2021	48	137,182	2830.96	(2,853)			(357)		(7,616)			713				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/26/2020	05/26/2021	389	1,163,254	2991.77	(65,378)			(8,172)		(204,267)			16,344				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/27/2020	05/27/2021	68	113,866	1667.171	(2,516)			(315)		(7,295)			629				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/27/2020	05/27/2021	66	186,989	2837.39	(2,244)			(280)		(7,826)			561				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/27/2020	05/27/2021	286	869,533	3036.13	(36,390)			(4,549)		(98,005)			9,098				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	EGL	05/27/2020	05/28/2021	112	11,000	98	(117)			(15)		(335)			29				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/28/2020	05/28/2021	134	224,097	1666.564	(4,953)			(619)		(14,444)			1,238				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	05/29/2020	05/28/2021	285	474,451	1667.035	(10,485)			(1,311)		(30,438)			2,621				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/28/2020	05/28/2021	67	188,894	2836.47	(2,538)			(317)		(8,710)			634				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	05/29/2020	05/28/2021	365	1,037,026	2837.4	(19,273)			(2,409)		(52,420)			4,818				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/28/2020	05/28/2021	491	1,486,148	3029.73	(98,888)			(12,361)		(322,311)			24,722				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	05/29/2020	05/28/2021	3,217	9,794,892	3044.31	(752,032)			(94,004)		(2,399,226)			188,008				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/01/2020	06/01/2021	110	183,650	1667.902	(3,985)			(830)		(11,682)			996				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/01/2020	06/01/2021	73	207,727	2839.05	(3,488)			(727)		(11,137)			872				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/01/2020	06/01/2021	703	2,149,161	3055.73	(110,689)			(23,060)		(316,780)			27,672				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/02/2020	06/02/2021	94	156,779	1669.76	(3,465)			(722)		(9,788)			866				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/02/2020	06/02/2021	455	1,402,328	3080.82	(53,567)			(11,160)		(132,576)			13,392				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/03/2020	06/03/2021	155	259,804	1674.443	(5,794)			(1,207)		(15,452)			1,448				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/03/2020	06/03/2021	28	80,368	2850.37	(1,698)			(354)		(3,917)			424				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/03/2020	06/03/2021	423	1,321,668	3122.87	(80,515)			(16,774)		(235,565)			20,129				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/04/2020	06/04/2021	94	157,009	1674.71	(3,438)			(716)		(9,313)			860				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/05/2020	06/04/2021	134	224,431	1680.652	(4,915)			(1,024)		(12,477)			1,229				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/04/2020	06/04/2021	15	44,130	2850.9	(790)			(165)		(2,236)			197				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/05/2020	06/04/2021	331	946,854	2861.12	(18,394)			(3,832)		(41,629)			4,599				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/04/2020	06/04/2021	507	1,577,306	3112.35	(96,748)			(20,156)		(287,000)			24,187				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/05/2020	06/04/2021	1,623	5,182,276	3193.93	(297,916)			(62,066)		(830,238)			74,479				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/05/2020	06/07/2021	138	232,282	1680.652	(5,087)			(1,060)		(12,917)			1,272				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/05/2020	06/07/2021	654	2,088,831	3193.93	(132,991)			(27,706)		(382,553)			33,248				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/08/2020	06/08/2021	50	84,212	1683.306	(1,937)			(404)		(4,545)			484				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/08/2020	06/08/2021	8	24,155	2865.78	(408)			(85)		(1,038)			102				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/08/2020	06/08/2021	422	1,364,987	3232.39	(63,689)			(13,268)		(158,137)			15,922				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/09/2020	06/09/2021	89	149,298	1679.595	(3,359)			(700)		(8,402)			840				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/09/2020	06/09/2021	11	31,779	2859.52	(648)			(135)		(1,436)			162				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/09/2020	06/09/2021	608	1,948,583	3207.18	(92,006)			(19,168)		(226,643)			23,001				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/10/2020	06/10/2021	286	479,407	1676.188	(11,026)			(2,297)		(28,001)			2,757				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/10/2020	06/10/2021	641	2,044,964	3190.14	(100,437)			(20,924)		(263,957)			25,109				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/11/2020	06/11/2021	321	534,801	1664.386	(12,033)			(2,507)		(35,226)			3,008				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/12/2020	06/11/2021	226	376,229	1667.203	(8,202)			(1,709)		(24,107)			2,050				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/11/2020	06/11/2021	41	115,163	2833.64	(1,774)			(369)		(6,011)			443				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/12/2020	06/11/2021	61	172,675	2838.51	(3,299)			(687)		(8,902)			825				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/11/2020	06/11/2021	567	1,702,039	3002.1	(111,842)			(23,301)		(326,343)			27,961				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/12/2020	06/11/2021	1,421	4,321,889	3041.31	(306,038)			(63,758)		(829,891)			76,510				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/12/2020	06/14/2021	49	80,994	1667.203	(1,774)			(370)		(5,190)			443				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/12/2020	06/14/2021	19	53,681	2838.51	(1,176)			(245)		(2,970)			294				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/12/2020	06/14/2021	779	2,370,387	3041.31	(162,997)			(33,958)		(438,058)			40,749				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/15/2020	06/15/2021	95	159,290	1669.299	(3,632)			(757)		(9,997)			908				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/07/2020	06/15/2021	431	720,000	1670.632	(15,912)			(3,616)		(44,581)			4,340				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/15/2020	06/15/2021	46	130,126	2842.13	(1,808)			(377)		(5,798)			452				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/15/2020	06/15/2021	582	1,785,616	3066.59	(133,854)			(27,886)		(395,369)			33,463				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/16/2020	06/16/2021	236	394,465	1673.01	(9,191)			(1,915)		(23,836)			2,298				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/16/2020	06/16/2021	7	20,347	2848.63	(378)			(79)		(952)			95				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/16/2020	06/16/2021	372	1,160,960	3124.74	(52,425)			(10,922)		(125,835)			13,106				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/17/2020	06/17/2021	174	290,865	1671.732	(6,428)			(1,339)		(17,811)			1,607				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/17/2020	06/17/2021	13	38,243	2846.43	(597)			(124)		(1,821)			149				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/17/2020	06/17/2021	609	1,897,549	3113.49	(102,154)			(21,282)		(262,899)			25,539				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/19/2020	06/18/2021	435	726,587	1670.204	(16,566)			(3,451)		(45,193)			4,142				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/18/2020	06/18/2021	322	538,646	1671.608	(12,173)			(2,536)		(33,027)			3,043				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/19/2020	06/18/2021	131	372,805	2843.9	(7,064)			(1,472)		(18,597)			1,766				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/18/2020	06/18/2021	18	49,842	2846.19	(892)			(186)		(2,619)			223				
S&P Digital		N/A	Equity/Index.	EGL	06/19/2020	06/18/2021	1,025	3,175,475	3097.74	(169,841)			(35,384)		(439,308)			42,460				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/18/2020	06/18/2021	1,020	3,178,773	3115.34	(178,975)			(37,286)		(453,878)			44,744				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	06/19/2020	06/20/2021	1	3,257	3097.74	(55)			(12)		(363)			14				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/19/2020	06/21/2021	11	18,951	1670.204	(432)			(90)		(1,179)			108				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/19/2020	06/21/2021	49	139,661	2843.9	(2,897)			(604)		(7,323)			724				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/19/2020	06/21/2021	784	2,427,705	3097.74	(142,198)			(29,625)		(375,970)			35,549				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/22/2020	06/22/2021	183	304,809	1670.078	(6,980)			(1,454)		(18,988)			1,745				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/22/2020	06/22/2021	11	31,547	2843.79	(517)			(108)		(1,611)			129				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/22/2020	06/22/2021	861	2,685,483	3117.86	(199,065)			(41,472)		(555,155)			49,766				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/23/2020	06/23/2021	11	19,125	1670.248	(432)			(90)		(1,189)			108				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/23/2020	06/23/2021	318	996,383	3131.29	(42,942)			(8,946)		(103,104)			10,736				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/24/2020	06/24/2021	83	137,757	1664.462	(3,361)			(700)		(9,072)			840				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/24/2020	06/24/2021	51	144,885	2834.35	(3,091)			(644)		(8,074)			773				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/24/2020	06/24/2021	551	1,679,763	3050.33	(113,328)			(23,610)		(319,868)			28,332				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	EGL	06/24/2020	06/25/2021	371	36,400	98	(387)			(81)		(1,069)			97				

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UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	EGL	06/24/2020	06/25/2021	130	13,000	100	(214)			(45)		(1)			53				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/26/2020	06/25/2021	505	839,675	1662.432	(18,725)			(3,901)		(56,385)			4,681				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/25/2020	06/25/2021	247	411,534	1666.176	(9,301)			(1,938)		(26,656)			2,325				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/26/2020	06/25/2021	78	221,035	2830.9	(4,054)			(845)		(11,784)			1,013				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/25/2020	06/25/2021	29	81,737	2837.4	(1,568)			(327)		(4,134)			392				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/26/2020	06/25/2021	1,570	4,725,005	3009.05	(308,251)			(64,219)		(913,651)			77,063				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/25/2020	06/25/2021	577	1,780,608	3083.76	(118,565)			(24,701)		(324,306)			29,641				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/26/2020	06/28/2021	707	1,176,000	1662.432	(26,342)			(5,488)		(78,982)			6,586				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/26/2020	06/28/2021	70	199,413	2830.9	(4,212)			(877)		(11,428)			1,053				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/26/2020	06/28/2021	534	1,608,006	3009.05	(101,537)			(21,154)		(296,999)			25,384				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/29/2020	06/29/2021	78	130,792	1666.93	(3,074)			(640)		(8,412)			768				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/29/2020	06/29/2021	15	42,483	2838.67	(854)			(178)		(2,252)			213				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	06/29/2020	06/29/2021	541	1,651,476	3053.24	(88,535)			(18,445)		(236,699)			22,134				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	06/30/2020	06/30/2021	170	284,268	1669.491	(6,794)			(1,415)		(17,825)			1,699				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	06/30/2020	06/30/2021	11	31,301	2843.15	(354)			(74)		(1,193)			88				
S&P Digital		N/A	Equity/Index.	EGL	06/30/2020	06/30/2021	368	1,140,037	3100.29	(46,522)			(9,692)		(110,733)			11,631				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/01/2020	07/01/2021	501	835,891	1668.725	(18,808)			(5,486)		(52,820)			4,702				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/01/2020	07/01/2021	29	81,635	2841.85	(1,478)			(431)		(4,432)			369				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/01/2020	07/01/2021	558	1,738,927	3115.86	(80,180)			(23,386)		(203,311)			20,045				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/02/2020	07/02/2021	117	195,478	1670.568	(4,418)			(1,289)		(12,127)			1,104				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/02/2020	07/02/2021	302	857,975	2845.05	(14,671)			(4,279)		(39,460)			3,668				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/02/2020	07/02/2021	2,172	6,797,262	3130.01	(386,417)			(112,705)		(1,072,821)			96,604				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/06/2020	07/06/2021	230	384,463	1672.873	(8,574)			(2,501)		(23,308)			2,143				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/06/2020	07/06/2021	79	224,168	2849.1	(3,878)			(1,131)		(11,176)			969				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/06/2020	07/06/2021	492	1,564,861	3179.72	(76,254)			(22,241)		(191,382)			19,063				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/07/2020	07/07/2021	245	410,130	1670.632	(9,351)			(2,727)		(25,440)			2,338				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/07/2020	07/07/2021	42	118,375	2845.51	(2,439)			(711)		(5,998)			610				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/07/2020	07/07/2021	320	1,005,615	3145.32	(51,299)			(14,962)		(133,561)			12,825				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/08/2020	07/08/2021	50	83,878	1670.623	(1,921)			(560)		(5,204)			480				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/08/2020	07/08/2021	17	49,553	2845.58	(768)			(224)		(2,393)			192				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/08/2020	07/08/2021	445	1,410,306	3169.94	(60,415)			(17,621)		(141,539)			15,104				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	EGL	07/08/2020	07/09/2021	484	47,400	98	(522)			(152)		(1,391)			131				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/09/2020	07/09/2021	91	151,448	1667.183	(3,408)			(994)		(9,723)			852				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/10/2020	07/09/2021	241	402,274	1671.036	(9,252)			(2,699)		(24,856)			2,313				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/09/2020	07/09/2021	68	193,064	2839.72	(3,050)			(890)		(8,826)			763				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/10/2020	07/09/2021	97	276,114	2846.36	(5,231)			(1,526)		(13,474)			1,308				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/09/2020	07/09/2021	476	1,501,849	3152.05	(90,696)			(26,453)		(246,760)			22,674				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/10/2020	07/09/2021	1,095	3,486,067	3185.04	(180,352)			(52,603)		(447,652)			45,088				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/10/2020	07/12/2021	20	32,872	1671.036	(756)			(221)		(2,032)			189				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/10/2020	07/12/2021	566	1,801,357	3185.04	(92,405)			(26,952)		(228,925)			23,101				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/13/2020	07/13/2021	60	99,513	1671.205	(2,408)			(702)		(6,141)			602				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/13/2020	07/13/2021	422	1,332,481	3155.22	(72,827)			(21,241)		(191,271)			18,207				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/14/2020	07/14/2021	46	76,245	1675.708	(1,746)			(509)		(4,493)			437				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/14/2020	07/14/2021	7	20,133	2854.37	(324)			(95)		(913)			81				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/14/2020	07/14/2021	386	1,234,015	3197.52	(46,783)			(13,645)		(106,102)			11,696				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/15/2020	07/15/2021	206	346,802	1679.639	(7,976)			(2,326)		(19,605)			1,994				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/15/2020	07/15/2021	116	332,122	2861.13	(5,779)			(1,686)		(13,563)			1,445				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/15/2020	07/15/2021	392	1,263,634	3226.56	(68,535)			(19,989)		(165,359)			17,134				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	EGL	07/15/2020	07/16/2021	159	15,600	98	(165)			(48)		(462)			41				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/16/2020	07/16/2021	235	394,436	1679.833	(8,835)			(2,577)		(22,255)			2,209				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/17/2020	07/16/2021	333	558,754	1680.448	(12,348)			(3,602)		(31,317)			3,087				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/17/2020	07/16/2021	188	539,248	2862.57	(9,255)			(2,699)		(24,367)			2,314				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/16/2020	07/16/2021	554	1,781,926	3215.57	(87,366)			(25,482)		(204,244)			21,841				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/17/2020	07/16/2021	1,294	4,173,922	3224.73	(237,499)			(69,270)		(591,923)			59,375				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	07/17/2020	07/18/2021	3	8,730	3224.73	(189)			(55)		(781)			47				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/17/2020	07/19/2021	56	93,677	1680.448	(2,080)			(607)		(5,253)			520				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/17/2020	07/19/2021	53	152,883	2862.57	(2,782)			(812)		(7,228)			696				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/17/2020	07/19/2021	697	2,246,977	3224.73	(122,470)			(35,720)		(301,611)			30,617				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/20/2020	07/20/2021	162	271,630	1677.845	(6,492)			(1,893)		(15,666)			1,623				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/20/2020	07/20/2021	12	34,421	2858.24	(599)			(175)		(1,680)			150				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/20/2020	07/20/2021	370	1,201,592	3251.84	(54,703)			(15,955)		(127,673)			13,676				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/21/2020	07/21/2021	126	211,336	1680.67	(4,776)			(1,393)		(11,828)			1,194				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/21/2020	07/21/2021	22	63,385	2863.18	(1,040)			(303)		(2,813)			260				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/21/2020	07/21/2021	314	1,024,116	3257.3	(38,476)			(11,222)		(81,106)			9,619				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/22/2020	07/22/2021	80	134,576	1682.712	(3,001)			(875)		(7,368)			750				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/22/2020	07/22/2021	20	57,361	2866.7	(1,222)			(356)		(2,504)			305				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/22/2020	07/22/2021	503	1,648,114	3276.02	(66,315)			(19,342)		(140,239)			16,579				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/24/2020	07/23/2021	513	862,655	1682.052	(19,841)			(5,787)		(47,581)			4,960				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/23/2020	07/23/2021	249	419,331	1682.967	(9,351)			(2,727)		(22,898)			2,338				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/24/2020	07/23/2021	133	381,059	2865.71	(6,249)			(1,823)		(16,508)			1,562				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/23/2020	07/23/2021	21	60,596	2867.11	(1,019)			(297)		(2,642)			255				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/24/2020	07/23/2021	1,397	4,493,019	3215.63	(230,455)			(67,216)		(563,578)			57,614				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/23/2020	07/23/2021	814	2,634,901	3235.66	(135,311)			(39,466)		(326,321)			33,828				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/24/2020	07/26/2021	140	235,234	1682.052	(5,410)			(1,578)		(12,983)			1,353				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/24/2020	07/26/2021	25	72,229	2865.71	(1,206)			(352)		(3,185)			302				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/24/2020	07/26/2021	692	2,226,596	3215.63	(122,042)			(35,595)		(305,094)			30,510				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/27/2020	07/27/2021	227	381,489	1683.204	(8,545)			(2,492)		(20,797)			2,136				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/27/2020	07/27/2021	24	69,532	2867.74	(1,279)			(373)		(3,178)			320				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/27/2020	07/27/2021	387	1,254,658	3239.41	(73,315)			(21,384)		(184,308)			18,329				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/28/2020	07/28/2021	239	401,801	1681.718	(9,241)			(2,695)		(22,267)			2,310				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/28/2020	07/28/2021	5	15,658	2865.08	(254)			(74)		(660)			63				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/28/2020	07/28/2021	472	1,518,191	3218.44	(52,873)			(15,421)		(109,755)			13,218				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/29/2020	07/29/2021	241	406,834	1685.33	(9,357)			(2,729)		(21,674)			2,339				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/29/2020	07/29/2021	45	129,787	2871.28	(2,118)			(618)		(5,353)			529				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/29/2020	07/29/2021	465	1,515,783	3258.44	(68,988)			(20,121)		(155,958)			17,247				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/31/2020	07/30/2021	821	1,379,985	1681.218	(31,740)			(9,257)		(76,926)			7,935				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	07/30/2020	07/30/2021	259	434,954	1681.982	(9,873)			(2,880)		(24,047)			2,468				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/31/2020	07/30/2021	61	174,087	2864.46	(3,137)			(915)		(7,989)			784				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/30/2020	07/30/2021	475	1,540,476	3246.22	(89,954)			(26,237)		(218,945)			22,489				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/31/2020	07/30/2021	2,089	6,834,689	3271.12	(372,027)			(108,508)		(846,413)			93,007				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	07/31/2020	08/02/2021	47	133,303	2864.46	(2,186)			(638)		(5,662)			547				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	07/31/2020	08/02/2021	724	2,368,053	3271.12	(145,476)			(42,430)		(340,385)			36,369				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/03/2020	08/03/2021	176	295,681	1681.61	(6,919)			(2,595)		(16,428)			1,730				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/03/2020	08/03/2021	18	52,481	2865.24	(945)			(354)		(2,452)			236				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/03/2020	08/03/2021	406	1,337,130	3294.61	(60,809)			(22,803)		(132,402)			15,202				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/04/2020	08/04/2021	25	42,825	1682.532	(964)			(361)		(2,356)			241				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/04/2020	08/04/2021	38	109,050	2866.84	(1,764)			(661)		(4,595)			441				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/04/2020	08/04/2021	387	1,279,283	3306.51	(49,395)			(18,523)		(99,635)			12,349				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/05/2020	08/05/2021	64	107,652	1684.826	(2,487)			(933)		(5,778)			622				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/05/2020	08/05/2021	129	371,067	2870.78	(4,935)			(1,851)		(12,697)			1,234				
S&P Digital		N/A	Equity/Index.	EGL	08/05/2020	08/05/2021	590	1,964,857	3327.77	(93,963)			(35,236)		(206,948)			23,491				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/06/2020	08/06/2021	386	650,273	1684.17	(15,021)			(5,633)		(35,164)			3,755				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/07/2020	08/06/2021	433	731,254	1687.656	(17,038)			(6,389)		(38,041)			4,260				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/06/2020	08/06/2021	194	555,573	2869.73	(8,427)			(3,160)		(21,598)			2,107				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/07/2020	08/06/2021	84	242,423	2875.68	(3,897)			(1,461)		(9,424)			974				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/06/2020	08/06/2021	726	2,432,870	3349.16	(152,097)			(57,036)		(346,373)			38,024				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/07/2020	08/06/2021	1,052	3,525,281	3351.28	(193,705)			(72,639)		(431,942)			48,426				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/07/2020	08/09/2021	68	114,965	1687.656	(2,690)			(1,009)		(5,986)			673				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/07/2020	08/09/2021	502	1,681,200	3351.28	(94,499)			(35,437)		(211,212)			23,625				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/10/2020	08/10/2021	25	41,518	1691.193	(947)			(355)		(2,077)			237				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/10/2020	08/10/2021	453	1,520,858	3360.47	(57,532)			(21,574)		(114,102)			14,383				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/11/2020	08/11/2021	90	153,079	1691.587	(3,613)			(1,355)		(7,627)			903				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/11/2020	08/11/2021	27	77,329	2882.39	(1,376)			(516)		(3,028)			344				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/11/2020	08/11/2021	340	1,133,708	3333.69	(37,059)			(13,897)		(71,187)			9,265				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/12/2020	08/12/2021	239	405,153	1693.745	(9,562)			(3,586)		(19,694)			2,390				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/12/2020	08/12/2021	24	69,072	2886.12	(1,264)			(474)		(2,344)			316				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/12/2020	08/12/2021	388	1,311,726	3380.35	(40,582)			(15,218)		(74,203)			10,145				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	EGL	08/12/2020	08/13/2021	502	49,200	98	(480)			(180)		(1,384)			120				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/13/2020	08/13/2021	149	251,464	1691.938	(5,809)			(2,178)		(12,487)			1,452				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/14/2020	08/13/2021	262	442,738	1692.215	(10,272)			(3,852)		(21,916)			2,568				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/13/2020	08/13/2021	4	10,992	2882.99	(204)			(77)		(453)			51				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/14/2020	08/13/2021	41	118,788	2883.39	(2,006)			(752)		(4,379)			502				
S&P Digital		N/A	Equity/Index.	EGL	08/14/2020	08/13/2021	1,188	4,007,324	3372.85	(168,620)			(63,233)		(332,409)			42,155				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/13/2020	08/13/2021	459	1,548,311	3373.43	(82,263)			(30,849)		(172,884)			20,566				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/14/2020	08/16/2021	66	112,469	1692.215	(2,621)			(983)		(5,573)			655				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/14/2020	08/16/2021	54	155,794	2883.39	(2,797)			(1,049)		(6,078)			699				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/14/2020	08/16/2021	441	1,489,104	3372.85	(75,422)			(28,283)		(156,052)			18,856				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/17/2020	08/17/2021	10	17,672	1692.431	(406)			(152)		(874)			102				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/17/2020	08/17/2021	94	270,517	2883.94	(4,707)			(1,765)		(10,516)			1,177				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/17/2020	08/17/2021	319	1,079,942	3381.99	(46,574)			(17,465)		(91,316)			11,643				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/18/2020	08/18/2021	117	197,095	1691.319	(4,908)			(1,840)		(9,875)			1,227				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/18/2020	08/18/2021	41	118,020	2882.1	(1,987)			(745)		(4,531)			497				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/18/2020	08/18/2021	488	1,655,436	3389.78	(51,122)			(19,171)		(90,116)			12,781				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/19/2020	08/19/2021	226	382,187	1690.183	(8,905)			(3,339)		(19,405)			2,226				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/19/2020	08/19/2021	283	953,778	3374.85	(39,991)			(14,997)		(80,632)			9,998				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/21/2020	08/20/2021	617	1,042,736	1688.885	(24,296)			(9,111)		(53,742)			6,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/20/2020	08/20/2021	230	387,906	1689.004	(9,232)			(3,462)		(19,966)			2,308				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/21/2020	08/20/2021	158	453,779	2878.13	(7,553)			(2,832)		(17,492)			1,888				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/20/2020	08/20/2021	41	118,655	2878.37	(1,858)			(697)		(4,380)			464				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	08/20/2020	08/20/2021	488	1,653,464	3385.51	(71,715)			(26,893)		(142,946)			17,929				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/21/2020	08/20/2021	1,293	4,391,417	3397.16	(200,464)			(75,174)		(390,018)			50,116				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/21/2020	08/23/2021	130	218,751	1688.885	(5,119)			(1,920)		(11,286)			1,280				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/21/2020	08/23/2021	56	161,503	2878.13	(2,406)			(902)		(5,605)			602				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/21/2020	08/23/2021	581	1,974,060	3397.16	(101,363)			(38,011)		(203,896)			25,341				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/24/2020	08/24/2021	75	127,453	1693.166	(3,059)			(1,147)		(6,266)			765				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/24/2020	08/24/2021	466	1,597,282	3431.28	(77,830)			(29,186)		(150,183)			19,457				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/25/2020	08/25/2021	99	166,719	1692.044	(3,951)			(1,482)		(8,306)			988				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/25/2020	08/25/2021	26	75,879	2883.79	(1,322)			(496)		(2,913)			330				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/25/2020	08/25/2021	390	1,344,453	3443.62	(41,713)			(15,642)		(68,267)			10,428				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/26/2020	08/26/2021	228	385,766	1691.987	(9,143)			(3,428)		(19,239)			2,286				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/26/2020	08/26/2021	36	104,433	2883.6	(1,765)			(662)		(3,886)			441				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	08/26/2020	08/26/2021	495	1,720,607	3478.73	(69,580)			(26,093)		(121,531)			17,395				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/27/2020	08/27/2021	103	173,817	1693.57	(4,137)			(1,551)		(8,517)			1,034				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/28/2020	08/27/2021	294	499,293	1696.045	(11,983)			(4,494)		(23,772)			2,996				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/27/2020	08/27/2021	90	260,605	2886.3	(4,665)			(1,749)		(10,028)			1,166				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/28/2020	08/27/2021	59	169,612	2890.63	(2,964)			(1,111)		(6,154)			741				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/27/2020	08/27/2021	383	1,335,652	3484.55	(56,895)			(21,335)		(97,560)			14,224				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/28/2020	08/27/2021	1,165	4,086,480	3508.01	(181,606)			(68,102)		(299,479)			45,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/28/2020	08/30/2021	175	296,828	1696.045	(7,154)			(2,683)		(14,151)			1,788				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	08/28/2020	08/30/2021	75	217,733	2890.63	(3,092)			(1,159)		(6,435)			773				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/28/2020	08/30/2021	572	2,006,625	3508.01	(115,363)			(43,261)		(197,250)			28,841				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	08/31/2020	08/31/2021	112	190,019	1692.896	(4,484)			(1,682)		(9,398)			1,121				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	08/31/2020	08/31/2021	475	1,662,563	3500.31	(77,439)			(29,040)		(130,011)			19,360				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/01/2020	09/01/2021	143	241,925	1694.762	(5,855)			(2,683)		(11,716)			1,464				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/01/2020	09/01/2021	15	42,317	2888.61	(762)			(349)		(1,606)			190				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/01/2020	09/01/2021	377	1,329,470	3526.65	(55,407)			(25,395)		(87,121)			13,852				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/02/2020	09/02/2021	32	53,670	1701.983	(1,352)			(620)		(2,388)			338				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/02/2020	09/02/2021	20	59,108	2900.87	(997)			(457)		(1,927)			249				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/02/2020	09/02/2021	177	633,783	3580.84	(21,198)			(9,716)		(30,673)			5,300				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/04/2020	09/03/2021	422	714,261	1693.288	(16,928)			(7,759)		(35,210)			4,232				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/03/2020	09/03/2021	339	574,481	1693.71	(13,385)			(6,135)		(28,183)			3,346				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/04/2020	09/03/2021	48	139,409	2886.13	(2,191)			(1,004)		(4,757)			548				
S&P Digital		N/A	Equity/Index.	EGL	09/04/2020	09/03/2021	1,683	5,766,842	3426.96	(298,624)			(136,869)		(512,840)			74,656				
S&P Digital		N/A	Equity/Index.	EGL	09/03/2020	09/03/2021	347	1,197,208	3455.06	(43,048)			(19,730)		(68,990)			10,762				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	09/04/2020	09/06/2021	4	14,364	3426.96	(277)			(127)		(693)			69				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/04/2020	09/07/2021	166	567,277	3426.96	(34,123)			(15,640)		(59,981)			8,531				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/08/2020	09/08/2021	198	333,798	1686.401	(8,378)			(3,840)		(17,791)			2,095				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/08/2020	09/08/2021	5	15,809	2874.54	(269)			(123)		(639)			67				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/08/2020	09/08/2021	294	979,841	3331.84	(62,805)			(28,786)		(128,638)			15,701				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/09/2020	09/09/2021	263	445,818	1692.116	(10,789)			(4,945)		(22,323)			2,697				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/09/2020	09/09/2021	120	345,827	2884.3	(6,232)			(2,856)		(13,538)			1,558				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/09/2020	09/09/2021	338	1,149,694	3398.96	(38,776)			(17,772)		(67,520)			9,694				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/10/2020	09/10/2021	465	784,296	1686.882	(18,353)			(8,412)		(41,614)			4,588				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/11/2020	09/10/2021	642	1,084,149	1689.593	(25,803)			(11,826)		(55,849)			6,451				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/10/2020	09/10/2021	13	38,008	2875.41	(566)			(260)		(1,374)			142				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/11/2020	09/10/2021	73	209,330	2880.07	(3,724)			(1,707)		(8,408)			931				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/10/2020	09/10/2021	503	1,680,992	3339.19	(69,501)			(31,854)		(135,302)			17,375				
S&P Digital		N/A	Equity/Index.	EGL	09/11/2020	09/10/2021	1,001	3,343,285	3340.97	(159,267)			(72,998)		(321,506)			39,817				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/11/2020	09/13/2021	150	254,044	1689.593	(6,046)			(2,771)		(13,101)			1,512				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/11/2020	09/13/2021	586	1,956,154	3340.97	(87,943)			(40,307)		(175,965)			21,986				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/14/2020	09/14/2021	158	268,028	1694.198	(6,808)			(3,120)		(13,136)			1,702				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/14/2020	09/14/2021	10	29,679	2888.01	(502)			(230)		(1,085)			125				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/14/2020	09/14/2021	345	1,168,660	3383.54	(53,128)			(24,350)		(102,845)			13,282				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/15/2020	09/15/2021	124	209,367	1693.734	(5,067)			(2,322)		(10,320)			1,267				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/15/2020	09/15/2021	397	1,349,017	3401.2	(39,303)			(18,014)		(67,479)			9,826				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/16/2020	09/16/2021	202	341,963	1695.908	(8,036)			(3,683)		(16,452)			2,009				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/16/2020	09/16/2021	22	62,791	2891.01	(1,061)			(486)		(2,246)			265				
S&P Digital		N/A	Equity/Index.	EGL	09/16/2020	09/16/2021	457	1,545,512	3385.49	(57,830)			(26,506)		(106,701)			14,458				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/18/2020	09/17/2021	489	827,922	1692.706	(20,119)			(9,221)		(41,315)			5,030				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/17/2020	09/17/2021	322	546,988	1696.22	(12,964)			(5,942)		(26,234)			3,241				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/18/2020	09/17/2021	24	69,950	2885.75	(1,269)			(581)		(2,782)			317				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/17/2020	09/17/2021	24	68,064	2891.67	(1,300)			(596)		(2,695)			325				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/18/2020	09/17/2021	1,576	5,230,028	3319.47	(269,934)			(123,720)		(557,855)			67,483				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/17/2020	09/17/2021	665	2,233,544	3357.01	(95,093)			(43,584)		(183,923)			23,773				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/18/2020	09/20/2021	195	329,880	1692.706	(8,049)			(3,689)		(16,482)			2,012				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/18/2020	09/20/2021	373	1,239,101	3319.47	(69,769)			(31,978)		(146,794)			17,442				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/21/2020	09/21/2021	87	145,572	1682.587	(3,552)			(1,628)		(8,111)			888				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/21/2020	09/21/2021	66	190,007	2868.59	(3,295)			(1,510)		(8,039)			824				
S&P Digital		N/A	Equity/Index.	EGL	09/21/2020	09/21/2021	583	1,913,229	3281.06	(85,585)			(39,227)		(177,077)			21,396				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/22/2020	09/22/2021	279	470,664	1684.774	(11,484)			(5,264)		(25,641)			2,871				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/22/2020	09/22/2021	11	30,573	2872.37	(575)			(263)		(1,332)			144				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/22/2020	09/22/2021	547	1,814,634	3315.57	(77,535)			(35,537)		(154,588)			19,384				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/23/2020	09/23/2021	356	596,640	1676.433	(14,379)			(6,590)		(35,407)			3,595				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/23/2020	09/23/2021	489	1,581,256	3236.92	(72,237)			(33,109)		(155,745)			18,059				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	EGL	09/23/2020	09/24/2021	133	13,000	98	(125)			(57)		(366)			31				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/24/2020	09/24/2021	175	293,841	1678.158	(7,023)			(3,219)		(17,144)			1,756				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/25/2020	09/24/2021	1,293	2,174,193	1681.762	(50,659)			(23,219)		(122,288)			12,665				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/24/2020	09/24/2021	29	83,630	2861.13	(2,024)			(928)		(4,128)			506				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/25/2020	09/24/2021	149	426,771	2867.24	(7,576)			(3,473)		(19,090)			1,894				
S&P Digital		N/A	Equity/Index.	EGL	09/24/2020	09/24/2021	659	2,137,917	3246.59	(98,634)			(45,207)		(212,087)			24,659				
S&P Digital		N/A	Equity/Index.	EGL	09/25/2020	09/24/2021	1,382	4,558,325	3298.46	(228,148)			(104,568)		(478,490)			57,037				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/25/2020	09/27/2021	371	624,110	1681.762	(14,604)			(6,694)		(35,134)			3,651				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/25/2020	09/27/2021	7	20,969	2867.24	(401)			(184)		(995)			100				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/25/2020	09/27/2021	542	1,786,951	3298.46	(120,103)			(55,047)		(266,510)			30,026				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/28/2020	09/28/2021	715	1,206,971	1687.158	(30,174)			(13,830)		(64,246)			7,544				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/28/2020	09/28/2021	140	401,582	2876.63	(6,988)			(3,203)		(16,223)			1,747				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	09/28/2020	09/28/2021	409	1,371,454	3351.6	(68,241)			(31,277)		(135,296)			17,060				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/29/2020	09/29/2021	645	1,085,670	1684.199	(26,273)			(12,042)		(59,635)			6,568				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/29/2020	09/29/2021	28	79,714	2871.59	(1,487)			(681)		(3,578)			372				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	09/29/2020	09/29/2021	610	2,034,496	3335.47	(75,381)			(34,550)		(140,467)			18,845				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	09/30/2020	09/30/2021	686	1,157,322	1687.208	(27,660)			(12,677)		(61,613)			6,915				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	09/30/2020	09/30/2021	41	118,618	2876.71	(2,230)			(1,022)		(4,560)			558				
S&P Digital		N/A	Equity/Index.	EGL	09/30/2020	09/30/2021	461	1,549,684	3363	(57,329)			(26,276)		(105,851)			14,332				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/01/2020	10/01/2021	499	841,696	1686.904	(20,201)			(10,942)		(44,970)			5,050				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/02/2020	10/01/2021	500	844,783	1689.525	(20,275)			(10,982)		(43,891)			5,069				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/01/2020	10/01/2021	67	192,098	2876.16	(3,660)			(1,983)		(8,538)			915				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/02/2020	10/01/2021	181	521,393	2880.66	(9,339)			(5,059)		(21,047)			2,335				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/02/2020	10/01/2021	1,481	4,959,648	3348.44	(261,090)			(141,424)		(528,004)			65,273				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/01/2020	10/01/2021	695	2,350,521	3380.8	(103,970)			(56,317)		(195,039)			25,993				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/02/2020	10/04/2021	44	74,178	1689.525	(1,788)			(968)		(3,858)			447				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/02/2020	10/04/2021	11	30,509	2880.66	(598)			(324)		(1,326)			149				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/02/2020	10/04/2021	322	1,077,211	3348.44	(78,563)			(42,555)		(169,099)			19,641				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/05/2020	10/05/2021	300	508,056	1695.716	(12,346)			(6,687)		(24,707)			3,086				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/05/2020	10/05/2021	26	74,845	2891.31	(1,390)			(753)		(2,923)			348				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/05/2020	10/05/2021	562	1,914,772	3408.63	(69,631)			(37,717)		(121,877)			17,408				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/06/2020	10/06/2021	128	215,804	1692.225	(5,266)			(2,852)		(10,911)			1,316				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/06/2020	10/06/2021	20	56,495	2885.48	(1,243)			(673)		(2,262)			311				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/06/2020	10/06/2021	375	1,258,851	3360.95	(50,902)			(27,572)		(95,112)			12,726				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/07/2020	10/07/2021	86	146,921	1698.641	(3,746)			(2,029)		(6,920)			937				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/07/2020	10/07/2021	41	119,301	2896.39	(1,980)			(1,073)		(3,956)			495				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/07/2020	10/07/2021	315	1,075,712	3419.45	(41,937)			(22,716)		(75,600)			10,484				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/08/2020	10/08/2021	155	264,744	1703.311	(6,486)			(3,513)		(11,823)			1,622				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/09/2020	10/08/2021	448	764,272	1704.713	(18,801)			(10,184)		(33,575)			4,700				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/08/2020	10/08/2021	98	285,671	2904.38	(5,285)			(2,863)		(9,921)			1,321				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/09/2020	10/08/2021	44	128,564	2906.87	(2,327)			(1,260)		(4,236)			582				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/08/2020	10/08/2021	542	1,866,684	3446.83	(96,548)			(52,297)		(176,931)			24,137				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/09/2020	10/08/2021	1,300	4,518,791	3477.13	(218,158)			(118,169)		(389,788)			54,539				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/09/2020	10/11/2021	128	218,798	1704.713	(5,404)			(2,927)		(9,629)			1,351				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/09/2020	10/11/2021	34	98,831	2906.87	(1,879)			(1,018)		(3,397)			470				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/09/2020	10/11/2021	326	1,133,631	3477.13	(75,354)			(40,817)		(141,027)			18,838				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/12/2020	10/12/2021	44	75,737	1707.547	(1,856)			(1,005)		(3,225)			464				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/12/2020	10/12/2021	101	294,329	2911.76	(5,357)			(2,902)		(9,680)			1,339				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/12/2020	10/12/2021	627	2,217,073	3534.22	(86,429)			(46,816)		(142,261)			21,607				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/13/2020	10/13/2021	280	477,508	1703.649	(11,412)			(6,182)		(21,301)			2,853				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/13/2020	10/13/2021	65	188,978	2905.11	(3,179)			(1,722)		(6,027)			795				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/13/2020	10/13/2021	312	1,096,922	3511.93	(45,113)			(24,436)		(75,622)			11,278				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/14/2020	10/14/2021	285	485,529	1703.181	(12,478)			(6,759)		(21,789)			3,120				
S&P Digital		N/A	Equity/Index.	EGL	10/14/2020	10/14/2021	617	2,151,023	3488.67	(77,662)			(42,067)		(128,316)			19,415				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/15/2020	10/15/2021	332	565,624	1704.327	(13,858)			(7,506)		(25,061)			3,464				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/16/2020	10/15/2021	956	1,629,532	1704.668	(39,598)			(21,449)		(71,914)			9,899				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/15/2020	10/15/2021	22	63,063	2906.32	(1,167)			(632)		(2,173)			292				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/16/2020	10/15/2021	39	112,085	2907.02	(2,031)			(1,100)		(3,685)			508				
S&P Digital		N/A	Equity/Index.	EGL	10/15/2020	10/15/2021	551	1,917,840	3483.34	(72,052)			(39,028)		(122,378)			18,013				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/16/2020	10/15/2021	1,813	6,315,326	3483.81	(319,833)			(173,243)		(578,709)			79,958				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/16/2020	10/18/2021	105	178,971	1704.668	(4,063)			(2,201)		(7,912)			1,016				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/16/2020	10/18/2021	110	318,979	2907.02	(6,434)			(3,485)		(11,487)			1,608				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/16/2020	10/18/2021	399	1,389,004	3483.81	(79,647)			(43,142)		(146,667)			19,912				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/19/2020	10/19/2021	48	82,298	1698.361	(1,983)			(1,074)		(3,911)			496				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/19/2020	10/19/2021	44	127,938	2896.34	(2,374)			(1,286)		(4,815)			593				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/19/2020	10/19/2021	426	1,461,445	3426.92	(72,293)			(39,159)		(134,493)			18,073				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/20/2020	10/20/2021	166	282,328	1700.516	(6,974)			(3,777)		(13,104)			1,743				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/20/2020	10/20/2021	22	64,403	2900.11	(1,410)			(764)		(2,339)			353				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/20/2020	10/20/2021	539	1,855,985	3443.12	(72,937)			(39,508)		(125,704)			18,234				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/21/2020	10/21/2021	251	426,892	1699.843	(10,630)			(5,758)		(19,974)			2,657				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/21/2020	10/21/2021	24	69,604	2898.93	(1,415)			(766)		(2,394)			354				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	10/21/2020	10/21/2021	340	1,167,122	3435.56	(38,831)			(21,034)		(66,214)			9,708				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/22/2020	10/22/2021	98	166,472	1702.408	(4,112)			(2,227)		(7,570)			1,028				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/23/2020	10/22/2021	361	614,380	1704.072	(15,421)			(8,353)		(27,410)			3,855				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/22/2020	10/22/2021	27	77,384	2903.38	(1,849)			(1,002)		(2,893)			462				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/23/2020	10/22/2021	284	824,488	2906.2	(12,520)			(6,781)		(22,996)			3,130				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/22/2020	10/22/2021	509	1,759,394	3453.49	(67,473)			(36,548)		(117,021)			16,868				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/23/2020	10/22/2021	1,332	4,616,474	3465.39	(191,607)			(103,787)		(333,362)			47,902				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/23/2020	10/25/2021	69	116,913	1704.072	(2,935)			(1,590)		(5,225)			734				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/23/2020	10/25/2021	32	92,133	2906.2	(1,880)			(1,018)		(3,381)			470				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/23/2020	10/25/2021	423	1,465,689	3465.39	(68,918)			(37,330)		(122,844)			17,229				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/26/2020	10/26/2021	364	616,400	1695.373	(15,348)			(8,314)		(30,375)			3,837				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/26/2020	10/26/2021	22	63,824	2891.43	(1,462)			(792)		(2,538)			366				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/26/2020	10/26/2021	685	2,328,038	3400.97	(116,517)			(63,113)		(223,535)			29,129				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/27/2020	10/27/2021	128	216,626	1687.825	(5,459)			(2,957)		(11,570)			1,365				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/27/2020	10/27/2021	20	57,457	2878.54	(1,316)			(713)		(2,456)			329				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/27/2020	10/27/2021	666	2,257,583	3390.68	(86,346)			(46,771)		(156,336)			21,586				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/28/2020	10/28/2021	244	409,475	1674.884	(10,032)			(5,434)		(24,887)			2,508				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/28/2020	10/28/2021	18	51,234	2856.56	(808)			(438)		(2,215)			202				
S&P Digital		N/A	Equity/Index.	EGL	10/28/2020	10/28/2021	624	2,040,029	3271.03	(58,322)			(31,591)		(98,200)			14,581				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/30/2020	10/29/2021	560	938,356	1676.769	(23,459)			(12,707)		(56,022)			5,865				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/29/2020	10/29/2021	460	772,428	1678.272	(19,156)			(10,376)		(45,447)			4,789				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/30/2020	10/29/2021	143	409,136	2859.82	(7,496)			(4,061)		(19,544)			1,874				

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S&P Digital		N/A	Equity/Index.	EGL	10/30/2020	10/29/2021	1,479	4,837,231	3269.96	(227,141)			(123,035)		(477,605)			56,785				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/29/2020	10/29/2021	578	1,914,769	3310.11	(70,301)			(38,080)		(136,338)			17,575				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	10/30/2020	11/01/2021	237	397,353	1676.769	(9,974)			(5,402)		(23,742)			2,493				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	10/30/2020	11/01/2021	3	9,800	2859.82	(123)			(67)		(342)			31				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	10/30/2020	11/01/2021	715	2,338,677	3269.96	(99,780)			(54,047)		(204,683)			24,945				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/02/2020	11/02/2021	134	226,735	1688.248	(6,235)			(3,897)		(12,084)			1,559				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/02/2020	11/02/2021	5	14,806	2879.47	(339)			(212)		(631)			85				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/02/2020	11/02/2021	473	1,564,499	3310.24	(84,112)			(52,570)		(181,387)			21,028				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/03/2020	11/03/2021	9	14,684	1695.39	(367)			(229)		(726)			92				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/03/2020	11/03/2021	73	211,044	2891.65	(4,010)			(2,506)		(8,264)			1,002				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/03/2020	11/03/2021	983	3,312,445	3369.16	(102,993)			(64,371)		(176,999)			25,748				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/04/2020	11/04/2021	146	247,305	1692.44	(6,653)			(4,158)		(12,625)			1,663				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/04/2020	11/04/2021	15	42,426	2886.62	(976)			(610)		(1,724)			244				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/04/2020	11/04/2021	298	1,027,701	3443.44	(33,227)			(20,767)		(56,606)			8,307				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/05/2020	11/05/2021	45	77,040	1699.419	(1,934)			(1,209)		(3,649)			483				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/06/2020	11/05/2021	258	438,990	1699.681	(10,887)			(6,804)		(20,733)			2,722				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/06/2020	11/05/2021	127	367,822	2899.11	(6,851)			(4,282)		(13,292)			1,713				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/06/2020	11/05/2021	1,236	4,339,419	3509.44	(194,214)			(121,384)		(337,981)			48,553				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/05/2020	11/05/2021	1,214	4,263,047	3510.45	(121,537)			(75,961)		(187,660)			30,384				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/06/2020	11/07/2021	3	10,810	3509.44	(191)			(120)		(522)			48				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/06/2020	11/08/2021	16	26,698	1699.681	(665)			(415)		(1,263)			166				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/06/2020	11/08/2021	306	1,073,523	3509.44	(64,260)			(40,162)		(117,838)			16,065				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/09/2020	11/09/2021	91	155,763	1713.461	(3,847)			(2,405)		(6,295)			962				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/09/2020	11/09/2021	39	114,292	2922.74	(2,133)			(1,333)		(3,474)			533				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/09/2020	11/09/2021	347	1,231,162	3550.5	(57,167)			(35,729)		(100,320)			14,292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/10/2020	11/10/2021	376	647,145	1720.403	(16,437)			(10,273)		(24,054)			4,109				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/10/2020	11/10/2021	44	127,804	2934.62	(2,441)			(1,526)		(3,616)			610				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/10/2020	11/10/2021	726	2,572,743	3545.53	(79,703)			(49,814)		(121,638)			19,926				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/11/2020	11/11/2021	188	322,531	1717.56	(8,128)			(5,080)		(12,424)			2,032				
S&P Digital		N/A	Equity/Index.	EGL	11/11/2020	11/11/2021	619	2,212,863	3572.66	(59,771)			(37,357)		(88,329)			14,943				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/12/2020	11/12/2021	136	233,297	1712.71	(5,949)			(3,718)		(9,533)			1,487				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/13/2020	11/12/2021	814	1,399,493	1719.113	(34,428)			(21,517)		(52,937)			8,607				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/12/2020	11/12/2021	45	132,365	2921.44	(3,023)			(1,889)		(4,255)			756				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/13/2020	11/12/2021	71	208,724	2932.38	(3,836)			(2,398)		(5,888)			959				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/12/2020	11/12/2021	291	1,027,767	3537.01	(43,026)			(26,891)		(71,138)			10,756				
S&P Digital		N/A	Equity/Index.	EGL	11/13/2020	11/12/2021	1,330	4,769,702	3585.15	(191,027)			(119,392)		(303,709)			47,757				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/13/2020	11/15/2021	143	246,658	1719.113	(6,092)			(3,808)		(9,352)			1,523				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/13/2020	11/15/2021	17	49,980	2932.38	(1,000)			(625)		(1,533)			250				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/13/2020	11/15/2021	442	1,585,046	3585.15	(81,003)			(50,627)		(134,493)			20,251				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/16/2020	11/16/2021	155	267,224	1726.354	(7,268)			(4,543)		(9,264)			1,817				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/16/2020	11/16/2021	13	38,776	2944.82	(869)			(543)		(1,016)			217				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/16/2020	11/16/2021	455	1,649,743	3626.91	(71,128)			(44,455)		(107,886)			17,782				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/17/2020	11/17/2021	158	272,507	1723.216	(6,867)			(4,292)		(9,837)			1,717				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/17/2020	11/17/2021	39	114,046	2939.51	(2,207)			(1,379)		(3,187)			552				
S&P Digital		N/A	Equity/Index.	EGL	11/17/2020	11/17/2021	583	2,105,829	3609.53	(76,188)			(47,617)		(115,269)			19,047				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/18/2020	11/18/2021	148	254,192	1719.13	(6,380)			(3,988)		(9,658)			1,595				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/18/2020	11/18/2021	22	64,632	2932.49	(1,474)			(921)		(1,881)			368				
S&P Digital		N/A	Equity/Index.	EGL	11/18/2020	11/18/2021	365	1,302,755	3567.79	(44,255)			(27,659)		(68,616)			11,064				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/20/2020	11/19/2021	605	1,040,153	1718.199	(26,108)			(16,317)		(40,000)			6,527				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/19/2020	11/19/2021	200	344,475	1720.061	(8,629)			(5,393)		(12,950)			2,157				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/20/2020	11/19/2021	57	166,211	2931.09	(3,064)			(1,915)		(4,772)			766				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/19/2020	11/19/2021	6	17,543	2934.16	(196)			(123)		(287)			49				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/20/2020	11/19/2021	2,295	8,162,993	3557.54	(301,560)			(188,475)		(481,718)			75,390				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/19/2020	11/19/2021	561	2,010,672	3581.87	(72,193)			(45,121)		(111,314)			18,048				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/20/2020	11/21/2021	8	27,605	3557.54	(544)			(340)		(1,366)			136				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/20/2020	11/22/2021	40	67,899	1718.199	(1,711)			(1,069)		(2,617)			428				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/20/2020	11/22/2021	19	55,598	2931.09	(1,112)			(695)		(1,737)			278				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/20/2020	11/22/2021	341	1,213,765	3557.54	(49,843)			(31,152)		(81,920)			12,461				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/23/2020	11/23/2021	333	572,924	1722.096	(14,442)			(9,026)		(21,075)			3,610				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/23/2020	11/23/2021	2	6,168	2937.87	(142)			(89)		(173)			35				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/23/2020	11/23/2021	452	1,615,341	3577.59	(64,028)			(40,017)		(101,489)			16,007				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/25/2020	11/24/2021	179	308,154	1725.499	(7,611)			(4,757)		(10,876)			1,903				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/24/2020	11/24/2021	152	262,505	1728.68	(6,615)			(4,134)		(8,899)			1,654				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/25/2020	11/24/2021	8	23,583	2943.53	(483)			(302)		(561)			121				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/24/2020	11/24/2021	5	13,965	2949.12	(321)			(201)		(357)			80				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/25/2020	11/24/2021	562	2,038,195	3629.65	(60,707)			(37,942)		(85,679)			15,177				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/24/2020	11/24/2021	1,165	4,236,064	3635.41	(131,432)			(82,145)		(185,878)			32,858				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	11/25/2020	11/25/2021	7	25,509	3629.65	(469)			(293)		(1,121)			117				

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/27/2020	11/26/2021	80	138,086	1725.129	(3,507)			(2,192)		(4,904)			877				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/25/2020	11/26/2021	6	10,539	1725.499	(262)			(164)		(373)			66				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/27/2020	11/26/2021	48	140,948	2942.96	(2,733)			(1,708)		(3,824)			683				
S&P Digital		N/A	Equity/Index.	EGL	11/25/2020	11/26/2021	143	519,119	3629.65	(26,613)			(16,633)		(41,655)			6,653				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/27/2020	11/26/2021	734	2,669,057	3638.35	(130,262)			(81,414)		(202,699)			32,565				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/27/2020	11/29/2021	155	267,385	1725.129	(6,818)			(4,261)		(9,521)			1,705				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/27/2020	11/29/2021	334	1,214,887	3638.35	(58,246)			(36,404)		(90,518)			14,561				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	11/30/2020	11/30/2021	425	732,130	1721.686	(19,475)			(12,172)		(27,220)			4,869				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	11/30/2020	11/30/2021	61	178,075	2937.23	(3,473)			(2,170)		(5,209)			868				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	11/30/2020	11/30/2021	709	2,568,774	3621.63	(114,639)			(71,649)		(178,346)			28,660				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/01/2020	12/01/2021	163	281,212	1723.49	(7,087)			(5,020)		(10,236)			1,772				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/01/2020	12/01/2021	31	90,642	2940.32	(1,780)			(1,261)		(2,596)			445				
S&P Digital		N/A	Equity/Index.	EGL	12/01/2020	12/01/2021	881	3,224,913	3662.45	(113,376)			(80,308)		(161,246)			28,344				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/02/2020	12/02/2021	175	301,490	1722.223	(7,510)			(5,320)		(11,154)			1,878				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/02/2020	12/02/2021	36	104,370	2938.16	(2,505)			(1,774)		(2,954)			626				
S&P Digital		N/A	Equity/Index.	EGL	12/02/2020	12/02/2021	673	2,469,007	3669.01	(69,472)			(49,210)		(94,797)			17,368				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/03/2020	12/03/2021	120	207,579	1722.679	(5,273)			(3,735)		(7,643)			1,318				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/04/2020	12/03/2021	319	550,954	1728.884	(14,821)			(10,498)		(18,785)			3,705				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/03/2020	12/03/2021	7	21,459	2938.98	(515)			(365)		(604)			129				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/04/2020	12/03/2021	29	84,128	2949.63	(1,529)			(1,083)		(2,040)			382				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/03/2020	12/03/2021	574	2,104,856	3666.72	(83,093)			(58,857)		(119,644)			20,773				
S&P Digital		N/A	Equity/Index.	EGL	12/04/2020	12/03/2021	1,013	3,746,715	3699.12	(149,796)			(106,106)		(206,322)			37,449				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/04/2020	12/06/2021	108	186,379	1728.884	(5,051)			(3,578)		(6,372)			1,263				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/04/2020	12/06/2021	34	99,840	2949.63	(1,695)			(1,201)		(2,246)			424				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/04/2020	12/06/2021	561	2,073,721	3699.12	(111,396)			(78,905)		(157,941)			27,849				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/07/2020	12/07/2021	339	584,046	1724.827	(16,353)			(11,584)		(21,017)			4,088				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/07/2020	12/07/2021	77	226,262	2942.78	(4,488)			(3,179)		(6,415)			1,122				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/07/2020	12/07/2021	759	2,800,819	3691.96	(92,737)			(65,689)		(125,367)			23,184				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/08/2020	12/08/2021	182	315,144	1727.127	(8,005)			(5,670)		(11,033)			2,001				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/08/2020	12/08/2021	24	71,384	2946.71	(1,379)			(977)		(1,942)			345				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/08/2020	12/08/2021	581	2,152,135	3702.25	(73,672)			(52,184)		(99,095)			18,418				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/09/2020	12/09/2021	138	238,490	1727.728	(6,105)			(4,325)		(8,295)			1,526				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/09/2020	12/09/2021	699	2,567,810	3672.82	(72,592)			(51,419)		(97,145)			18,148				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/11/2020	12/10/2021	558	962,991	1724.798	(26,001)			(18,417)		(34,752)			6,500				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/10/2020	12/10/2021	304	523,832	1725.428	(12,991)			(9,202)		(18,759)			3,248				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/11/2020	12/10/2021	71	208,617	2942.89	(4,009)			(2,840)		(5,783)			1,002				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/10/2020	12/10/2021	21	62,612	2943.93	(1,196)			(847)		(1,710)			299				
S&P Digital		N/A	Equity/Index.	EGL	12/11/2020	12/10/2021	1,189	4,354,473	3663.46	(183,494)			(129,975)		(261,670)			45,873				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/10/2020	12/10/2021	623	2,285,677	3668.1	(77,857)			(55,149)		(107,521)			19,464				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/11/2020	12/13/2021	346	596,637	1724.798	(16,169)			(11,453)		(21,585)			4,042				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/11/2020	12/13/2021	45	131,054	2942.89	(2,532)			(1,794)		(3,665)			633				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/11/2020	12/13/2021	301	1,103,214	3663.46	(65,338)			(46,281)		(97,100)			16,335				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/14/2020	12/14/2021	364	625,827	1720.285	(15,771)			(11,171)		(23,920)			3,943				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/14/2020	12/14/2021	40	116,612	2935.3	(2,033)			(1,440)		(3,189)			508				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/14/2020	12/14/2021	545	1,986,550	3647.49	(75,704)			(53,624)		(107,083)			18,926				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/15/2020	12/15/2021	51	88,554	1726.287	(2,488)			(1,763)		(3,151)			622				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/15/2020	12/15/2021	23	67,887	2945.54	(1,548)			(1,096)		(1,842)			387				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/15/2020	12/15/2021	749	2,768,969	3694.62	(83,113)			(58,871)		(107,983)			20,778				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/16/2020	12/16/2021	389	670,501	1724.708	(16,628)			(11,778)		(24,344)			4,157				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/16/2020	12/16/2021	3	8,197	2942.81	(189)			(134)		(228)			47				
S&P Digital		N/A	Equity/Index.	EGL	12/16/2020	12/16/2021	345	1,275,508	3701.17	(40,484)			(28,676)		(53,283)			10,121				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/18/2020	12/17/2021	711	1,227,966	1725.891	(31,804)			(22,528)		(43,985)			7,951				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/17/2020	12/17/2021	227	391,606	1727.261	(9,908)			(7,018)		(13,794)			2,477				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/18/2020	12/17/2021	82	242,199	2944.82	(4,655)			(3,297)		(6,593)			1,164				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/17/2020	12/17/2021	48	141,163	2947.14	(2,682)			(1,900)		(3,792)			671				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/18/2020	12/17/2021	1,212	4,497,504	3709.41	(204,635)			(144,950)		(274,835)			51,159				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/17/2020	12/17/2021	563	2,095,668	3722.48	(75,828)			(53,711)		(98,504)			18,957				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/18/2020	12/20/2021	239	412,004	1725.891	(10,671)			(7,559)		(14,795)			2,668				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/18/2020	12/20/2021	562	2,086,143	3709.41	(87,984)			(62,322)		(116,709)			21,996				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/21/2020	12/21/2021	124	214,451	1723.079	(5,576)			(3,949)		(7,972)			1,394				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/21/2020	12/21/2021	29	85,151	2940.13	(1,720)			(1,218)		(2,566)			430				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/21/2020	12/21/2021	1,054	3,895,044	3694.92	(169,455)			(120,030)		(228,760)			42,364				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/22/2020	12/22/2021	75	128,942	1720.345	(3,275)			(2,320)		(4,955)			819				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/22/2020	12/22/2021	53	154,184	2935.44	(2,850)			(2,019)		(4,399)			712				
S&P Digital		N/A	Equity/Index.	EGL	12/22/2020	12/22/2021	1,314	4,844,899	3687.26	(159,039)			(112,653)		(210,095)			39,760				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/23/2020	12/23/2021	266	458,714	1721.803	(11,835)			(8,383)		(17,339)			2,959				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/24/2020	12/23/2021	467	804,776	1723.286	(21,005)			(14,878)		(29,889)			5,251				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/23/2020	12/23/2021	11	32,012	2938.01	(613)			(434)		(932)			153				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/24/2020	12/23/2021	3	8,348	2940.48	(173)			(122)		(251)			43				
S&P Digital		N/A	Equity/Index.	EGL	12/23/2020	12/23/2021	704	2,599,449	3690.01	(74,710)			(52,920)		(98,094)			18,678				
S&P Digital		N/A	Equity/Index.	EGL	12/24/2020	12/23/2021	564	2,088,093	3703.06	(118,985)			(84,281)		(167,763)			29,746				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/24/2020	12/27/2021	199	343,265	1723.286	(8,994)			(6,370)		(12,789)			2,248				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/24/2020	12/27/2021	204	600,207	2940.48	(11,458)			(8,116)		(16,564)			2,864				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/24/2020	12/27/2021	425	1,573,065	3703.06	(92,754)			(65,701)		(130,834)			23,189				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/28/2020	12/28/2021	73	125,989	1725.08	(3,228)			(2,286)		(4,599)			807				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/28/2020	12/28/2021	57	168,749	2943.75	(3,085)			(2,185)		(4,494)			771				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/28/2020	12/28/2021	1,032	3,856,082	3735.36	(152,108)			(107,743)		(195,517)			38,027				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/29/2020	12/29/2021	57	98,452	1722.352	(2,609)			(1,848)		(3,714)			652				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/29/2020	12/29/2021	79	232,203	2939.13	(4,820)			(3,414)		(6,283)			1,205				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/29/2020	12/29/2021	518	1,929,676	3727.04	(72,988)			(51,700)		(92,378)			18,247				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/30/2020	12/30/2021	362	623,972	1725.166	(15,724)			(11,138)		(22,788)			3,931				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/30/2020	12/30/2021	17	51,223	2943.87	(918)			(650)		(1,335)			229				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	12/30/2020	12/30/2021	750	2,799,411	3732.04	(90,163)			(63,866)		(112,186)			22,541				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL	12/30/2020	12/31/2021	69	6,800	98	(60)			(51)		(166)			18				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL	12/30/2020	12/31/2021	51	5,138	100	(79)			(56)		(13)			20				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/31/2020	12/31/2021	478	825,579	1728.779	(22,043)			(15,614)		(28,893)			5,511				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/31/2020	12/31/2021	78	230,047	2950.19	(5,239)			(3,711)		(6,182)			1,310				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/31/2020	12/31/2021	1,317	4,947,396	3756.07	(197,857)			(140,149)		(244,593)			49,464				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	12/31/2020	01/03/2022	111	191,582	1728.779	(5,115)			(3,623)		(6,722)			1,279				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	12/31/2020	01/03/2022	12	34,123	2950.19	(836)			(592)		(967)			209				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	12/31/2020	01/03/2022	495	1,859,236	3756.07	(110,339)			(78,156)		(141,067)			27,585				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/04/2021	01/04/2022	16	26,826	1721.169		(689)		(546)		(1,031)			144				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/04/2021	01/04/2022	105	308,783	2937.32		(5,398)		(4,274)		(8,363)			1,125				
S&P Digital		N/A	Equity/Index.	EGL	01/04/2021	01/04/2022	614	2,273,288	3700.65		(102,611)		(81,234)		(135,590)			21,377				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/05/2021	01/05/2022	69	118,979	1724.578		(3,010)		(2,383)		(4,396)			627				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/05/2021	01/05/2022	15	43,303	2943.18		(957)		(758)		(1,230)			199				
S&P Digital		N/A	Equity/Index.	EGL	01/05/2021	01/05/2022	552	2,057,702	3726.86		(78,725)		(62,324)		(100,089)			16,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/06/2021	01/06/2022	86	149,772	1736.378		(4,089)		(3,237)		(4,800)			852				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/06/2021	01/06/2022	38	113,214	2963.35		(2,559)		(2,026)		(2,744)			533				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/06/2021	01/06/2022	492	1,844,710	3748.14		(54,638)		(43,255)		(66,257)			11,383				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/08/2021	01/07/2022	305	530,984	1738.099		(13,381)		(10,593)		(16,669)			2,788				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/07/2021	01/07/2022	208	361,025	1738.12		(9,098)		(7,202)		(11,330)			1,895				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/07/2021	01/07/2022	51	151,887	2966.38		(2,886)		(2,285)		(3,596)			601				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/08/2021	01/07/2022	132	390,302	2966.44		(7,253)		(5,742)		(9,072)			1,511				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/07/2021	01/07/2022	504	1,918,729	3803.79		(66,598)		(52,724)		(76,023)			13,875				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/08/2021	01/07/2022	1,384	5,294,470	3824.68		(215,216)		(170,379)		(237,012)			44,837				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/08/2021	01/10/2022	116	201,091	1738.099		(5,088)		(4,028)		(6,332)			1,060				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/08/2021	01/10/2022	22	65,837	2966.44		(1,251)		(990)		(1,565)			261				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	01/08/2021	01/10/2022	298	1,141,565	3824.68		(54,344)		(43,022)		(60,071)			11,322				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/11/2021	01/11/2022	135	234,750	1737.22		(5,892)		(4,665)		(7,480)			1,228				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/11/2021	01/11/2022	34	100,123	2965.04		(1,730)		(1,370)		(2,166)			360				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/11/2021	01/11/2022	716	2,719,571	3799.61		(106,493)		(84,307)		(121,617)			22,186				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/12/2021	01/12/2022	249	434,208	1741.312		(12,028)		(9,522)		(13,155)			2,506				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/12/2021	01/12/2022	16	47,040	2972.06		(687)		(544)		(738)			143				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/12/2021	01/12/2022	656	2,491,780	3801.19		(83,687)		(66,252)		(95,487)			17,435				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/13/2021	01/13/2022	162	280,955	1739.01		(7,136)		(5,650)		(8,772)			1,487				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/13/2021	01/13/2022	22	66,291	2968.09		(1,111)		(880)		(1,342)			231				
S&P Digital		N/A	Equity/Index.	EGL	01/13/2021	01/13/2022	679	2,588,605	3809.84		(79,342)		(62,812)		(89,281)			16,529				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL	01/13/2021	01/14/2022	55	5,400	98		(53)		(42)		(114)			11				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/15/2021	01/14/2022	880	1,527,293	1735.766		(41,390)		(32,767)		(49,696)			8,623				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/14/2021	01/14/2022	115	200,738	1738.899		(5,099)		(4,037)		(6,282)			1,062				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/15/2021	01/14/2022	145	430,584	2962.68		(8,054)		(6,376)		(10,331)			1,678				
S&P Digital		N/A	Equity/Index.	EGL	01/15/2021	01/14/2022	1,980	7,461,440	3768.25		(349,801)		(276,926)		(424,010)			72,875				
S&P Digital		N/A	Equity/Index.	EGL	01/14/2021	01/14/2022	1,096	4,161,483	3795.54		(155,450)		(123,064)		(179,612)			32,385				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	01/15/2021	01/17/2022	1	3,811	3768.25		(74)		(58)		(130)			15				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/15/2021	01/18/2022	10	29,655	2962.68		(605)		(479)		(777)			126				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/15/2021	01/18/2022	351	1,322,160	3768.25		(71,844)		(56,877)		(87,754)			14,968				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/19/2021	01/19/2022	176	305,761	1737.031		(7,827)		(6,197)		(9,842)			1,631				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/19/2021	01/19/2022	7	20,041	2964.99		(457)		(362)		(489)			95				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/19/2021	01/19/2022	576	2,187,928	3798.91		(71,252)		(56,408)		(80,607)			14,844				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/20/2021	01/20/2022	215	374,354	1738.724		(9,172)		(7,261)		(11,811)			1,911				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/20/2021	01/20/2022	47	139,533	2967.91		(2,777)		(2,198)		(2,963)			578				
S&P Digital		N/A	Equity/Index.	EGL	01/20/2021	01/20/2022	724	2,788,387	3851.85		(78,329)		(62,011)		(82,778)			16,319				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/22/2021	01/21/2022	850	1,473,149	1733.354		(37,565)		(29,739)		(49,684)			7,826				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/21/2021	01/21/2022	200	347,740	1734.96		(8,867)		(7,020)		(11,502)			1,847				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2021	01/21/2022	153	452,901	2958.85		(8,714)		(6,898)		(11,722)			1,815				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/21/2021	01/21/2022	9	27,094	2961.52		(623)		(493)		(681)			130				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2021	01/21/2022	1,408	5,408,138	3841.47		(255,481)		(202,256)		(272,216)			53,225				
S&P Digital		N/A	Equity/Index.	EGL	01/21/2021	01/21/2022	442	1,703,515	3853.07		(54,505)		(43,150)		(57,560)			11,355				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	01/22/2021	01/23/2022	3	11,741	3841.47		(251)		(199)		(353)			52				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/22/2021	01/24/2022	110	190,475	1733.354		(4,876)		(3,860)		(6,441)			1,016				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2021	01/24/2022	14	42,238	2958.85		(853)		(675)		(1,149)			178				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/22/2021	01/24/2022	532	2,045,003	3841.47		(121,543)		(96,222)		(129,155)			25,322				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/25/2021	01/25/2022	201	348,612	1734.53		(8,750)		(6,927)		(11,633)			1,823				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/25/2021	01/25/2022	136	402,598	2960.97		(7,921)		(6,271)		(10,310)			1,650				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/25/2021	01/25/2022	749	2,886,499	3855.36		(123,259)		(97,580)		(126,493)			25,679				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/26/2021	01/26/2022	190	330,050	1734.437		(8,383)		(6,637)		(11,036)			1,747				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/26/2021	01/26/2022	1	3,785	2960.85		(73)		(58)		(96)			15				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/26/2021	01/26/2022	872	3,358,442	3849.62		(111,351)		(88,153)		(116,658)			23,198				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/27/2021	01/27/2022	563	971,481	1725.107		(24,848)		(19,671)		(36,289)			5,177				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/27/2021	01/27/2022	15	45,193	2944.92		(868)		(687)		(1,302)			181				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/27/2021	01/27/2022	865	3,245,973	3750.77		(106,545)		(84,348)		(124,684)			22,197				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL	01/27/2021	01/28/2022	216	21,200	98		(231)		(183)		(485)			48				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/29/2021	01/28/2022	349	600,069	1717.956		(15,962)		(12,636)		(24,320)			3,325				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/28/2021	01/28/2022	455	786,969	1729.382		(20,225)		(16,012)		(27,994)			4,214				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	01/29/2021	01/28/2022	119	349,844	2932.87		(6,726)		(5,325)		(11,035)			1,401				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/29/2021	01/28/2022	1,754	6,514,220	3714.24		(336,304)		(266,240)		(409,654)			70,063				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/28/2021	01/28/2022	726	2,748,905	3787.38		(116,429)		(92,173)		(129,432)			24,256				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	01/29/2021	01/30/2022	16	58,547	3714.24		(1,030)		(816)		(2,294)			215				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	01/29/2021	01/31/2022	347	596,887	1717.956		(15,997)		(12,664)		(24,239)			3,333				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	01/29/2021	01/31/2022	577	2,142,308	3714.24		(130,701)		(103,472)		(159,633)			27,229				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/01/2021	02/01/2022	183	314,317	1721.431		(8,612)		(7,536)		(12,288)			1,077				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/01/2021	02/01/2022	54	158,636	2938.9		(3,102)		(2,715)		(4,869)			388				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/01/2021	02/01/2022	951	3,589,072	3773.86		(178,833)		(156,479)		(202,584)			22,354				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/02/2021	02/02/2022	74	128,232	1726.112		(3,001)		(2,626)		(4,757)			375				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/02/2021	02/02/2022	27	79,198	2946.97		(1,806)		(1,580)		(2,262)			226				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/02/2021	02/02/2022	773	2,957,573	3826.31		(96,921)		(84,806)		(104,410)			12,115				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/03/2021	02/03/2022	675	1,165,679	1727.005		(29,725)		(26,009)		(42,832)			3,716				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/03/2021	02/03/2022	49	143,853	2948.54		(2,805)		(2,454)		(4,066)			351				
S&P Digital		N/A	Equity/Index.	EGL	02/03/2021	02/03/2022	522	2,000,203	3830.17		(71,954)		(62,960)		(77,029)			8,994				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL	02/03/2021	02/04/2022	190	18,600	98		(202)		(177)		(385)			25				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL	02/03/2021	02/04/2022	28	2,800	100		(44)		(39)		(13)			6				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/04/2021	02/04/2022	456	790,040	1730.797		(19,988)		(17,490)		(27,800)			2,499				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/05/2021	02/04/2022	434	753,874	1735.135		(20,505)		(17,942)		(25,199)			2,563				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/05/2021	02/04/2022	60	178,318	2962.47		(3,924)		(3,433)		(4,438)			490				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/04/2021	02/04/2022	774	2,997,595	3871.74		(102,294)		(89,507)		(104,528)			12,787				
S&P Digital		N/A	Equity/Index.	EGL	02/05/2021	02/04/2022	1,871	7,273,626	3886.83		(318,167)		(278,396)		(311,532)			39,771				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/05/2021	02/07/2022	59	102,402	1735.135		(2,806)		(2,455)		(3,432)			351				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/05/2021	02/07/2022	460	1,789,789	3886.83		(88,006)		(77,005)		(85,688)			11,001				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/08/2021	02/08/2022	272	473,366	1739.6		(13,349)		(11,680)		(15,048)			1,669				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/08/2021	02/08/2022	19	56,307	2970.18		(1,065)		(932)		(1,324)			133				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/08/2021	02/08/2022	978	3,827,662	3915.59		(195,774)		(171,303)		(181,023)			24,472				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/09/2021	02/09/2022	205	356,365	1738.835		(9,016)		(7,889)		(11,445)			1,127				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/09/2021	02/09/2022	14	41,764	2968.86		(829)		(726)		(1,041)			104				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/09/2021	02/09/2022	886	3,465,443	3911.23		(107,603)		(94,152)		(105,916)			13,450				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/10/2021	02/10/2022	183	318,922	1740.633		(7,909)		(6,921)		(10,031)			989				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/10/2021	02/10/2022	38	113,447	2971.91		(2,292)		(2,005)		(2,412)			286				
S&P Digital		N/A	Equity/Index.	EGL	02/10/2021	02/10/2022	444	1,736,203	3909.88		(57,560)		(50,365)		(56,054)			7,195				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL	02/10/2021	02/11/2022	37	3,600	98		(40)		(35)		(73)			5				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/11/2021	02/11/2022	817	1,420,315	1739.153		(35,508)		(31,069)		(45,525)			4,438				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/12/2021	02/11/2022	513	892,627	1740.977		(24,190)		(21,166)		(27,984)			3,024				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/11/2021	02/11/2022	1	2,365	2969.42		(38)		(34)		(49)			5				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/12/2021	02/11/2022	71	210,352	2972.59		(4,445)		(3,889)		(4,777)			556				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/11/2021	02/11/2022	966	3,781,298	3916.38		(145,150)		(127,006)		(135,570)			18,144				
S&P Digital		N/A	Equity/Index.	EGL	02/12/2021	02/11/2022	1,589	6,254,079	3934.83		(296,099)		(259,087)		(263,972)			37,012				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/12/2021	02/12/2022	2	8,631	3934.83		(129)		(113)		(171)			16				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/12/2021	02/13/2022	9	35,023	3934.83		(480)		(420)		(621)			60				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/12/2021	02/14/2022	57	99,960	1740.977		(2,719)		(2,379)		(3,143)			340				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/12/2021	02/14/2022	682	2,683,831	3934.83		(132,163)		(115,642)		(117,939)			16,520				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/12/2021	02/15/2022	209	364,687	1740.977		(9,919)		(8,680)		(11,477)			1,240				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/12/2021	02/15/2022	457	1,796,486	3934.83		(112,818)		(98,716)		(97,815)			14,102				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/16/2021	02/16/2022	319	555,151	1738.606		(14,156)		(12,387)		(17,995)			1,770				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/16/2021	02/16/2022	61	180,058	2968.68		(3,530)		(3,089)		(4,487)			441				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/16/2021	02/16/2022	605	2,378,109	3932.59		(78,336)		(68,544)		(73,606)			9,792				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/17/2021	02/17/2022	1,350	2,347,248	1739.192		(58,681)		(51,346)		(75,621)			7,335				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/17/2021	02/17/2022	35	105,239	2969.74		(1,821)		(1,593)		(2,304)			228				
S&P Digital		N/A	Equity/Index.	EGL	02/17/2021	02/17/2022	494	1,943,528	3931.33		(59,709)		(52,245)		(57,041)			7,464				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/18/2021	02/18/2022	100	173,873	1737.996		(4,416)		(3,864)		(5,688)			552				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/19/2021	02/18/2022	1,336	2,322,516	1738.214		(63,213)		(55,311)		(75,774)			7,902				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/19/2021	02/18/2022	134	398,832	2968.16		(8,320)		(7,280)		(9,340)			1,040				
S&P Digital		N/A	Equity/Index.	EGL	02/19/2021	02/18/2022	2,156	8,421,785	3906.71		(429,259)		(375,601)		(400,053)			53,657				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/18/2021	02/18/2022	416	1,626,677	3913.97		(65,139)		(56,997)		(61,206)			8,142				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/19/2021	02/19/2022	4	15,697	3906.71		(253)		(221)		(344)			32				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/22/2021	02/22/2022	83	144,457	1741.204		(3,684)		(3,223)		(4,564)			460				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/22/2021	02/22/2022	96	285,661	2973.38		(5,049)		(4,418)		(6,181)			631				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/22/2021	02/22/2022	766	2,970,111	3876.5		(127,325)		(111,409)		(127,150)			15,916				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/23/2021	02/23/2022	78	135,876	1742.401		(3,506)		(3,067)		(4,235)			438				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/23/2021	02/23/2022	101	299,399	2975.45		(5,411)		(4,735)		(6,602)			676				
S&P Digital		N/A	Equity/Index.	EGL	02/23/2021	02/23/2022	815	3,162,734	3881.37		(108,277)		(94,742)		(108,874)			13,535				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/24/2021	02/24/2022	104	181,531	1748.224		(4,919)		(4,305)		(5,274)			615				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	02/24/2021	02/24/2022	998	3,919,190	3925.43		(119,556)		(104,611)		(116,027)			14,944				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL	02/24/2021	02/25/2022	241	23,600	98		(279)		(244)		(394)			35				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/26/2021	02/25/2022	541	936,156	1731.505		(23,966)		(20,970)		(33,236)			2,996				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/25/2021	02/25/2022	906	1,576,118	1739.659		(40,349)		(35,305)		(50,867)			5,044				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/26/2021	02/25/2022	156	461,360	2956.8		(8,544)		(7,476)		(12,020)			1,068				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	02/25/2021	02/25/2022	15	43,480	2970.71		(661)		(578)		(757)			83				
S&P Digital		N/A	Equity/Index.	EGL	02/26/2021	02/25/2022	1,823	6,947,435	3811.15		(316,587)		(277,014)		(349,226)			39,573				
S&P Digital		N/A	Equity/Index.	EGL	02/25/2021	02/25/2022	1,267	4,852,022	3829.34		(197,404)		(172,729)		(210,510)			24,676				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/26/2021	02/26/2022	1	4,489	3811.15		(61)		(54)		(96)			8				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/26/2021	02/27/2022	1	4,069	3811.15		(61)		(53)		(90)			8				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	02/26/2021	02/28/2022	82	142,825	1731.505		(3,671)		(3,212)		(5,083)			459				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	02/26/2021	02/28/2022	745	2,837,514	3811.15		(166,347)		(145,553)		(184,081)			20,793				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/01/2021	03/01/2022	340	593,210	1743.419		(15,127)		(14,497)		(18,370)			630				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/01/2021	03/01/2022	18	54,000	2977.24		(1,062)		(1,017)		(1,291)			44				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/01/2021	03/01/2022	1,193	4,655,109	3901.82		(205,225)		(196,674)		(200,239)			8,551				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/02/2021	03/02/2022	469	817,153	1742.76		(20,919)		(20,047)		(25,531)			872				
S&P Digital		N/A	Equity/Index.	EGL	03/02/2021	03/02/2022	898	3,474,022	3870.29		(123,035)		(117,908)		(127,483)			5,126				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/03/2021	03/03/2022	366	638,056	1741.125		(16,526)		(15,837)		(20,348)			689				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/03/2021	03/03/2022	19	56,007	2973.41		(1,283)		(1,229)		(1,358)			53				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/03/2021	03/03/2022	810	3,095,174	3819.72		(111,871)		(107,210)		(123,837)			4,661				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL	03/03/2021	03/04/2022	51	5,000	98		(58)		(55)		(74)			2				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/04/2021	03/04/2022	739	1,280,541	1732.794		(33,166)		(31,784)		(45,048)			1,382				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/05/2021	03/04/2022	1,043	1,823,316	1748.625		(46,495)		(44,557)		(53,153)			1,937				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/04/2021	03/04/2022	34	101,338	2959.13		(1,490)		(1,428)		(2,090)			62				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/05/2021	03/04/2022	109	325,568	2986.33		(6,371)		(6,106)		(7,208)			265				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/04/2021	03/04/2022	1,243	4,685,787	3768.47		(200,299)		(191,954)		(236,601)			8,346				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/05/2021	03/04/2022	1,661	6,382,109	3841.94		(283,968)		(272,136)		(302,917)			11,832				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/05/2021	03/05/2022	6	23,423	3841.94		(391)		(374)		(530)			16				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/05/2021	03/07/2022	56	98,082	1748.625		(2,501)		(2,397)		(2,868)			104				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/05/2021	03/07/2022	31	91,895	2986.33		(1,870)		(1,792)		(2,104)			78				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/05/2021	03/07/2022	556	2,135,289	3841.94		(105,339)		(100,950)		(112,257)			4,389				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/08/2021	03/08/2022	1,211	2,126,767	1755.804		(54,020)		(51,769)		(56,940)			2,251				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/08/2021	03/08/2022	90	268,593	2998.59		(4,535)		(4,346)		(4,622)			189				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/08/2021	03/08/2022	1,244	4,753,801	3821.35		(187,766)		(179,943)		(212,184)			7,824				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/09/2021	03/09/2022	680	1,193,318	1753.627		(30,430)		(29,162)		(32,871)			1,268				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/09/2021	03/09/2022	16	46,823	2994.92		(810)		(776)		(861)			34				
S&P Digital		N/A	Equity/Index.	EGL	03/09/2021	03/09/2022	677	2,623,857	3875.44		(94,681)		(90,736)		(99,279)			3,945				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/10/2021	03/10/2022	345	607,547	1761.349		(15,371)		(14,730)		(15,190)			640				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/10/2021	03/10/2022	30	91,585	3008.17		(1,546)		(1,482)		(1,480)			64				
S&P Digital		N/A	Equity/Index.	EGL	03/10/2021	03/10/2022	831	3,238,673	3898.81		(97,253)		(93,201)		(99,644)			4,052				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL	03/10/2021	03/11/2022	202	20,200	100		(331)		(317)		(241)			14				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/11/2021	03/11/2022	241	423,626	1760.886		(10,591)		(10,149)		(10,668)			441				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/12/2021	03/11/2022	993	1,752,877	1765.434		(50,658)		(48,547)		(41,612)			2,111				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/11/2021	03/11/2022	6	17,318	3007.35		(395)		(378)		(324)			16				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/12/2021	03/11/2022	129	389,625	3015.15		(8,231)		(7,888)		(6,491)			343				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/11/2021	03/11/2022	832	3,278,603	3939.34		(137,963)		(132,214)		(130,781)			5,748				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/12/2021	03/11/2022	2,002	7,893,204	3943.34		(338,091)		(324,004)		(317,064)			14,087				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/12/2021	03/14/2022	50	88,675	1765.434		(2,563)		(2,456)		(2,113)			107				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/12/2021	03/14/2022	2	4,828	3015.15		(117)		(112)		(90)			5				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/12/2021	03/14/2022	559	2,206,218	3943.34		(101,866)		(97,622)		(95,011)			4,244				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/15/2021	03/15/2022	249	440,032	1769.094		(11,309)		(10,838)		(10,007)			471				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/15/2021	03/15/2022	56	170,081	3021.44		(3,132)		(3,002)		(2,649)			131				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/15/2021	03/15/2022	963	3,823,497	3968.94		(158,661)		(152,050)		(143,579)			6,611				

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/16/2021	03/16/2022	427	753,961	1764.857		(19,452)		(18,642)		(18,149)			811				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/16/2021	03/16/2022	11	34,472	3014.29		(676)		(647)		(614)			28				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/16/2021	03/16/2022	810	3,209,747	3962.71		(119,869)		(114,874)		(111,442)			4,995				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/17/2021	03/17/2022	408	719,719	1765.906		(19,432)		(18,623)		(17,112)			810				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/17/2021	03/17/2022	698	2,774,594	3974.12		(88,215)		(84,540)		(82,277)			3,676				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL	03/17/2021	03/18/2022	280	27,400	98		(336)		(322)		(299)			14				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/19/2021	03/18/2022	387	681,504	1761.322		(19,150)		(18,352)		(17,211)			798				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/18/2021	03/18/2022	566	997,758	1763.666		(25,742)		(24,670)		(24,452)			1,073				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/19/2021	03/18/2022	168	505,316	3008.3		(9,898)		(9,486)		(9,482)			412				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/18/2021	03/18/2022	116	349,884	3012.25		(7,026)		(6,733)		(6,429)			293				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/19/2021	03/18/2022	2,327	9,104,881	3913.1		(478,961)		(459,004)		(478,023)			19,957				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/18/2021	03/18/2022	745	2,918,223	3915.46		(123,183)		(118,050)		(122,721)			5,133				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/19/2021	03/21/2022	436	768,496	1761.322		(21,595)		(20,695)		(19,478)			900				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/19/2021	03/21/2022	34	103,119	3008.3		(2,052)		(1,967)		(1,969)			86				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/19/2021	03/21/2022	560	2,192,055	3913.1		(122,591)		(117,483)		(122,349)			5,108				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/22/2021	03/22/2022	169	298,342	1762.833		(7,638)		(7,319)		(7,426)			318				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/22/2021	03/22/2022	78	235,646	3010.89		(4,693)		(4,498)		(4,417)			196				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/22/2021	03/22/2022	1,198	4,721,517	3940.59		(212,494)		(203,640)		(207,124)			8,854				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/23/2021	03/23/2022	547	961,142	1758.449		(24,990)		(23,948)		(25,319)			1,041				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/23/2021	03/23/2022	1,449	5,665,595	3910.52		(207,819)		(199,160)		(212,849)			8,659				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/24/2021	03/24/2022	730	1,285,202	1760.594		(32,773)		(31,407)		(32,992)			1,366				

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1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/24/2021	03/24/2022	136	407,910	3007.1		(8,778)		(8,413)		(7,394)			366				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/24/2021	03/24/2022	1,121	4,360,171	3889.14		(147,733)		(141,577)		(155,484)			6,156				
UST 1.125% 02/15/31 Total Return Options .		N/A	Equity/Index.	EGL	03/24/2021	03/25/2022	259	25,400	98		(292)		(279)		(300)			12				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/25/2021	03/25/2022	853	1,507,337	1767.614		(37,985)		(36,402)		(35,412)			1,583				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/26/2021	03/25/2022	927	1,649,314	1778.712		(42,552)		(40,779)		(33,437)			1,773				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/25/2021	03/25/2022	10	29,639	3019.16		(622)		(596)		(547)			26				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/26/2021	03/25/2022	122	372,110	3038.16		(7,400)		(7,092)		(5,565)			308				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/25/2021	03/25/2022	991	3,874,532	3909.52		(197,736)		(189,497)		(204,287)			8,239				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/26/2021	03/25/2022	1,664	6,613,651	3974.54		(310,152)		(297,229)		(291,523)			12,923				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/26/2021	03/28/2022	89	159,128	1778.712		(4,121)		(3,950)		(3,240)			172				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/26/2021	03/28/2022	70	211,635	3038.16		(4,325)		(4,144)		(3,267)			180				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/26/2021	03/28/2022	803	3,192,678	3974.54		(152,538)		(146,182)		(142,737)			6,356				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/29/2021	03/29/2022	497	883,275	1778.411		(24,555)		(23,532)		(18,086)			1,023				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/29/2021	03/29/2022	35	105,900	3037.7		(2,101)		(2,014)		(1,599)			88				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/29/2021	03/29/2022	1,455	5,777,437	3971.09		(254,410)		(243,810)		(246,066)			10,600				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/30/2021	03/30/2022	744	1,322,461	1776.576		(33,458)		(32,064)		(27,795)			1,394				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/30/2021	03/30/2022	8	23,570	3034.57		(556)		(533)		(363)			19				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL	03/30/2021	03/30/2022	968	3,833,001	3958.55		(138,787)		(133,004)		(137,700)			5,783				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL	03/31/2021	03/31/2022	462	819,900	1773.96		(23,285)		(22,315)		(17,867)			970				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL	03/31/2021	03/31/2022	17	52,911	3030.15		(1,047)		(1,004)		(849)			44				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL	03/31/2021	03/31/2022	898	3,567,910	3972.89		(108,964)		(104,424)		(106,068)			4,540				
0699999999. Subtotal - Written Options - Hedging Other - Other										(33,399,850)	(12,828,540)		(21,977,403)	XXX	(100,872,827)			9,763,863			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(33,399,850)	(12,828,540)		(21,977,403)	XXX	(100,872,827)			9,763,863			XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Un-discounted Premium (Received) Paid	Current Year Initial Cost of Un-discounted Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti-zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer-ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
0919999999. Subtotal - Written Options - Other														XXX							XXX	XXX
0929999999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0939999999. Total Written Options - Put Options														XXX							XXX	XXX
0949999999. Total Written Options - Caps														XXX							XXX	XXX
0959999999. Total Written Options - Floors														XXX							XXX	XXX
0969999999. Total Written Options - Collars														XXX							XXX	XXX
0979999999. Total Written Options - Other										(33,399,850)	(12,828,540)		(21,977,403)	XXX	(100,872,827)			9,763,863			XXX	XXX
0989999999. Total Written Options										(33,399,850)	(12,828,540)		(21,977,403)	XXX	(100,872,827)			9,763,863			XXX	XXX
1049999999. Subtotal - Swaps - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1109999999. Subtotal - Swaps - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1169999999. Subtotal - Swaps - Hedging Other														XXX							XXX	XXX
1229999999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1289999999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1349999999. Subtotal - Swaps - Other														XXX							XXX	XXX
1359999999. Total Swaps - Interest Rate														XXX							XXX	XXX
1369999999. Total Swaps - Credit Default														XXX							XXX	XXX
1379999999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1389999999. Total Swaps - Total Return														XXX							XXX	XXX
1399999999. Total Swaps - Other														XXX							XXX	XXX
1409999999. Total Swaps														XXX							XXX	XXX
1479999999. Subtotal - Forwards														XXX							XXX	XXX
1509999999. Subtotal - SSAP No. 108 Adjustments														XXX							XXX	XXX
1689999999. Subtotal - Hedging Effective Excluding Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1699999999. Subtotal - Hedging Effective Variable Annuity Guarantees Under SSAP No.108														XXX							XXX	XXX
1709999999. Subtotal - Hedging Other										526,055,483	152,281,834		326,375,242	XXX	1,408,920,023			(146,678,326)			XXX	XXX
1719999999. Subtotal - Replication														XXX							XXX	XXX
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other											95,300		95,300	XXX	124,851						XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										526,055,483	152,377,134		326,470,542	XXX	1,409,044,874			(146,678,326)			XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period

Schedule DB - Part B - Section 1 - Futures Contracts Open

N O N E

Schedule DB - Part B - Section 1B - Brokers with whom cash deposits have been made

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	Counterparty Offset		Book/Adjusted Carrying Value			Fair Value			12	13
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	4 Fair Value of Acceptable Collateral	5 Present Value of Financing Premium	6 Contracts With Book/Adjusted Carrying Value >0	7 Contracts With Book/Adjusted Carrying Value <0	8 Exposure Net of Collateral	9 Contracts With Fair Value >0	10 Contracts With Fair Value <0	11 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX		2,349,718		2,349,718	6,277,087		6,277,087		
BANK OF AMERICA	B4TYDEB6GKMZO031MB27	Y	Y	111,320,000		20,702,856			113,975,994		2,655,994		
EAGLE LIFE INSURANCE	5KCJSCUB87LQCN2G7947	Y	N				(21,977,403)			(100,872,827)			
BARCLAYS	G5GSEF7VJP5I7OUK5573	Y	Y	264,405,000		63,659,409			260,348,834				
CIBC	2IGI19DL77OX0HC3ZE78	Y	Y	298,260,000		80,054,263			300,776,265		2,516,265		
CITI BANK	E57ODZWZ7FF32TWEFA76	Y	Y	138,570,000		22,522,273			142,250,849		3,680,849		
CREDIT SUISSE	E58DKGMJYYYJLN8C3868	Y	Y	105,840,000		22,910,888			107,936,418		2,096,418		
SOCIETE GENERALE	O2RNE8IBXP4R0TD8PU41	Y	Y	60,820,000		20,016,556			56,515,635				
JP MORGAN	7H6GLXDRUGQFU57RNE97	Y	Y	99,700,000		18,758,142			95,835,484				
MORGAN STANLEY	4PQUHN3JPFGFNF3BB653	Y	Y	99,387,077		8,919,465			97,683,617				
ROYAL BANK OF CANADA	ES7IP3U3RHIGC71XBU11	Y	Y	30,840,000		11,203,857			31,085,655		245,655		
TRUIST BANK	JJKC32MCHWDI71265Z06	Y	Y	103,020,000		27,248,208			96,021,254				
WACHOVIA/WELLS FARGO	KB1H1DSPRFMYMCUFXT09	Y	Y	200,290,000		50,007,010			201,085,758		795,758		
0299999999. Total NAIC 1 Designation				1,512,452,077		346,002,927	(21,977,403)		1,503,515,763	(100,872,827)	11,990,939		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)						95,300		95,300	124,851		124,851		
0999999999 - Gross Totals				1,512,452,077		348,447,945	(21,977,403)	2,445,018	1,509,917,701	(100,872,827)	18,392,877		
1. Offset per SSAP No. 64						21,977,403	(21,977,403)						
2. Net after right of offset per SSAP No. 64						326,470,542							

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
NONE								
0199999999 - Total							XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Cash		CASH	111,320,000	111,320,000	XXX		
BARCLAYS G5GSEF7VJP5I70UK5573	Cash		CASH	264,405,000	264,405,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	138,570,000	138,570,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	105,840,000	105,840,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	298,260,000	298,260,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	99,700,000	99,700,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	99,387,077	99,387,077	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	30,840,000	30,840,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	60,820,000	60,820,000	XXX		
TRUIST BANK JJKC32MCHWDI71265Z06	Cash		CASH	103,020,000	103,020,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	200,290,000	200,290,000	XXX		
0299999999 - Total				1,512,452,077	1,512,452,077	XXX	XXX	XXX

SCHEDULE DB - PART E

Derivatives Hedging Variable Annuity Guarantees as of Current Statement Date

This schedule is specific for the derivatives and the hedging programs captured in SSAP No. 108

CDHS		Hedged Item								Hedging Instruments								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
Identifier	Description	Prior Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Ending Fair Value in Full Contract Cash Flows Attributed to Interest Rates	Fair Value Gain (Loss) in Full Contract Cash Flows Attributed to Interest Rates (4-3)	Fair Value Gain (Loss) in Hedged Item Attributed to Hedged Risk	Current Year Increase (Decrease) in VM-21 Liability	Current Year Increase (Decrease) in VM-21 Liability Attributed to Interest Rates	Change in the Hedged Item Attributed to Hedged Risk Percentage (6/5)	Current Year Increase (Decrease) in VM-21 Liability Attributed to Hedged Risk (8*9)	Prior Deferred Balance	Current Year Fair Value Fluctuation of the Hedge Instruments	Current Year Natural Offset to VM-21 Liability	Hedging Instruments' Current Fair Value Fluctuation Not Attributed to Hedged Risk	Hedge Gain (Loss) in Current Year Deferred Adjustment [12-(13+14)]	Current Year Prescribed Deferred Amortization	Current Year Additional Deferred Amortization	Current Year Total Deferred Amortization (16+17)	Ending Deferred Balance (11+15+18)
Total								XXX										

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
5999999. Subtotal - SVO Identified Funds						XXX
6299999. Subtotal - Unaffiliated Bank Loans						XXX
6399999. Total - Issuer Obligations						XXX
6499999. Total - Residential Mortgage-Backed Securities						XXX
6599999. Total - Commercial Mortgage-Backed Securities						XXX
6699999. Total - Other Loan-Backed and Structured Securities						XXX
6799999. Total - SVO Identified Funds						XXX
6899999. Total - Affiliated Bank Loans						XXX
6999999. Total - Unaffiliated Bank Loans						XXX
7099999. Total Bonds						XXX
7399999. Total - Preferred Stocks (Schedule D, Part 2, Section 1 type)						XXX
7999999. Total - Common Stocks (Schedule D, Part 2, Section 2 type)						XXX
8099999. Total - Preferred and Common Stocks						XXX
000000-00-0	CITIBANK NA	0		6,078	6,078	
9099999. Total - Cash (Schedule E Part 1 type)				6,078	6,078	XXX
857492-57-3	STATE STREET INSTITUTIONAL US GOVERNMENT MONEY MARKET FUND	0	1.A	54,697	54,697	
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				54,697	54,697	XXX
9999999 - Totals				60,775	60,775	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ (825) Book/Adjusted Carrying Value $ (825)
2. Average balance for the year Fair Value $ 61,115 Book/Adjusted Carrying Value $ 61,115
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 54,697 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

(Securities lending collateral assets included on Schedules A, B, BA, D, DB and E and not reported in aggregate on Line 10 of the Assets page)

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
9999999 - Totals						XXX

NONE

General Interrogatories:

1. Total activity for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....
2. Average balance for the year — Fair Value $ ..... Book/Adjusted Carrying Value $ .....

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1	2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
					6	7	8	
Depository	Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
BANK UNITED ..... MIAMI, FL							2,728,924	XXX
CITIBANK ..... NEW CASTLE, DELAWARE					233,543	12,064,339	18,760	XXX
CITIBANK ..... NEW YORK, NEW YORK					24,834,858	33,363,745	22,034,928	XXX
JPMORGAN CHASE BANK ..... NEW YORK, NEW YORK					129,799	262,630	250,086	XXX
METRO BANK ..... PELL CITY, ALABAMA					819,908	819,908	819,908	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS					41,229,769	69,059,424	42,509,480	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS	0					2,213,288	(31,913,754)	XXX
WELLS FARGO BANK ..... BIRMINGHAM, ALABAMA								XXX
WEST BANK ..... WEST DES MOINES, IOWA		0.190	6,222		(74,432,933)	(106,137,405)	(81,698,346)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	2		74,951	75,057	75,057	XXX
0199999. Totals - Open Depositories	XXX	XXX	6,224		(7,110,104)	11,720,986	(45,174,959)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories	XXX	XXX						XXX
0299999. Totals - Suspended Depositories	XXX	XXX						XXX
0399999. Total Cash on Deposit	XXX	XXX	6,224		(7,110,104)	11,720,986	(45,174,959)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	150	150	150	XXX
0599999. Total - Cash	XXX	XXX	6,224		(7,109,954)	11,721,136	(45,174,809)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
0599999. Total - U.S. Government Bonds								
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
6599999. Subtotal - Unaffiliated Bank Loans								
7699999. Total - Issuer Obligations								
7799999. Total - Residential Mortgage-Backed Securities								
7899999. Total - Commercial Mortgage-Backed Securities								
7999999. Total - Other Loan-Backed and Structured Securities								
8099999. Total - SVO Identified Funds								
8199999. Total - Affiliated Bank Loans								
8299999. Total - Unaffiliated Bank Loans								
8399999. Total Bonds								
31846V-41-9	FIRST AMERICAN TREAS OBLIG		12/31/2017			440,000		
60934N-50-0	FEDERATED TREASURY OBLIGATION IS FUND #68	SD	12/31/2017			15,003		
94975H-29-6	WELLS FARGO ADV TREASURY PL MM	SD	12/31/2017			25,014		
94975H-29-6	WELLS FARGO ADV TREASURY PL MM		12/31/2017			19		
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						480,036		
31607A-70-3	FIDELITY GOVERNMENT PORTFOLIO MONEY MARKET		03/25/2021			349,655,000	1,363	4,786
38141W-27-3	GOLDMAN SACHS MONEY MARKET	C	03/25/2021			98,014,155		3,769
38141W-27-3	GOLDMAN SACHS MONEY MARKET		03/25/2021			1,905,987,000		73,290
4812A0-36-7	JPMorgan Prime Money Market Fu MONEY MARKET	C	03/25/2021			98,884,969	7,797	26,205
4812C0-67-0	JPMorgan US Government Money M MONEY MAR	C	03/25/2021			454,959,304	13,031	50,948
4812C0-67-0	JPMorgan US Government Money M MONEY MAR		03/25/2021			1,543,458,000	41,187	15,018
949921-12-6	Wells Fargo Government Money M Money Market		03/25/2021			1,571,466,000		68,919
94984B-79-3	Wells Fargo Heritage Money Mar MONEY MARKET	C	03/25/2021			81,466,719		14,475
52470G-88-2	Western Asset Institutional Li MONEY MARKET	C	09/23/2020			95,475,926		14,678
09248U-61-9	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			45,745,355		5,991
09248U-64-3	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			39,993,007		5,161
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	03/29/2021			69,163,940		2,180
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET		03/29/2021			1,786,858,000		59,010
857492-70-6	STATE STREET INST US GOVT FUND		03/29/2021			1,582,075,000		83,115
857492-70-6	STATE STREET INST US GOVT FUND	O	03/29/2021			17,687,888		2,436
857492-70-6	STATE STREET INST US GOVT FUND	C	03/29/2021			178,748,696		9,390
8699999. Subtotal - All Other Money Market Mutual Funds						9,919,638,960	63,378	439,371
9999999 - Total Cash Equivalents						9,920,118,996	63,378	439,371

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2021 OF THE AMERICAN EQUITY INVESTMENT LIFE INSURANCE COMPANY

MEDICARE PART D COVERAGE SUPPLEMENT

(Net of Reinsurance)

NAIC Group Code 2658 NAIC Company Code 92738

	Individual Coverage		Group Coverage		5
	1 Insured	2 Uninsured	3 Insured	4 Uninsured	Total Cash
1. Premiums Collected		XXX		XXX	
2. Earned Premiums		XXX		XXX	XXX
3. Claims Paid		XXX		XXX	
4. Claims Incurred		XXX		XXX	XXX
5. Reinsurance Coverage and Low Income Cost Sharing - Claims Paid Net of Reimbursements Applied (a)	XXX		XXX		
6. Aggregate Policy Reserves - Change		XXX		XXX	XXX
7. Expenses Paid		XXX		XXX	
8. Expenses Incurred		XXX		XXX	XXX
9. Underwriting Gain or Loss		XXX		XXX	XXX
10. Cash Flow Result	XXX	XXX	XXX	XXX	

NONE

(a) Uninsured Receivable/Payable with CMS at End of Quarter: $ ..... due from CMS or $ ..... due to CMS