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	42,975,883,963		42,975,883,963	43,299,429,113
2.	Stocks:				
	2.1 Preferred stocks	19,643,883		19,643,883	18,125,672
	2.2 Common stocks	687,580,175		687,580,175	289,859,143
3.	Mortgage loans on real estate:				
	3.1 First liens	4,622,924,195		4,622,924,195	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 ($ (50,625,165)), cash equivalents ($ 10,234,523,452) and short-term investments ($ 19,755,835)	10,203,654,122		10,203,654,122	7,303,789,744
6.	Contract loans (including $ premium notes)	760,312		760,312	829,359
7.	Derivatives	345,139,052		345,139,052	342,327,399
8.	Other invested assets	1,018,027,986	284,476	1,017,743,510	951,767,037
9.	Receivables for securities	26,505,331		26,505,331	32,760,680
10.	Securities lending reinvested collateral assets				61,600
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	59,900,119,020	284,476	59,899,834,543	56,730,581,152
13.	Title plants less $ charged off (for Title insurers only)				
14.	Investment income due and accrued	409,014,049		409,014,049	408,337,367
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,082,544	798,181	284,363	378,651
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ earned but unbilled premiums)	1,065,995		1,065,995	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	27,635,828		27,635,828	12,623,622
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon	71,251,506		71,251,506	25,598,011
18.2	Net deferred tax asset	124,893,000		124,893,000	88,296,152
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	5,736,563	4,410,223	1,326,340	1,518,252
21.	Furniture and equipment, including health care delivery assets ($)	1,848,327	1,848,327		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	1,769,754		1,769,754	1,290,461
24.	Health care ($) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	383,675,587	5,790,590	377,884,998	373,811,069
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	60,928,092,174	13,131,797	60,914,960,376	57,643,547,637
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	60,928,092,174	13,131,797	60,914,960,376	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	377,763,300		377,763,300	373,597,656
2502.	PREPAID ASSETS	4,581,083	4,581,083		
2503.	MISCELLANEOUS RECEIVABLES	1,310,381	1,209,507	100,874	160,097
2598.	Summary of remaining write-ins for Line 25 from overflow page	20,824		20,824	53,316
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	383,675,587	5,790,590	377,884,998	373,811,069

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31 Prior Year
1.	Aggregate reserve for life contracts $ 53,815,192,124 less $ included in Line 6.3 (including $ 2,930,095,314 Modco Reserve)	53,815,192,124	50,820,143,650
2.	Aggregate reserve for accident and health contracts (including $ Modco Reserve)	532,169	551,746
3.	Liability for deposit-type contracts (including $ 710,840 Modco Reserve)	219,212,856	225,100,569
4.	Contract claims:		
	4.1 Life	181,228,350	145,464,023
	4.2 Accident and health	5,000	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 $ 2,364 accident and health premiums	21,756	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	126,585,995	126,778,206
10.	Commissions to agents due or accrued-life and annuity contracts $ 7,779,711 , accident and health $ and deposit-type contract funds $	7,779,711	13,422,846
11.	Commissions and expense allowances payable on reinsurance assumed		
12.	General expenses due or accrued	11,775,473	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	388,983	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	4,117,555	5,452,943
18.	Amounts held for agents' account, including $ agents' credit balances		
19.	Remittances and items not allocated	33,499,808	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	283,378,485	241,733,039
	24.02 Reinsurance in unauthorized and certified ($) companies		
	24.03 Funds held under reinsurance treaties with unauthorized and certified ($) reinsurers	825,372,192	859,828,919
	24.04 Payable to parent, subsidiaries and affiliates	8,945,138	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	57,999,848	13,749,506
	24.10 Payable for securities lending		61,600
	24.11 Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	1,637,468,724	1,390,079,056
26.	Total liabilities excluding Separate Accounts business (Lines 1 to 25)	57,213,504,166	53,914,815,652
27.	From Separate Accounts Statement		
28.	Total liabilities (Lines 26 and 27)	57,213,504,166	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	1,579,951,909	1,572,234,163
34.	Aggregate write-ins for special surplus funds		
35.	Unassigned funds (surplus)	2,068,004,302	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)	3,698,956,211	3,726,231,985
38.	Totals of Lines 29, 30 and 37	3,701,456,211	3,728,731,985
39.	Totals of Lines 28 and 38 (Page 2, Line 28, Col. 3)	60,914,960,376	57,643,547,637
	DETAILS OF WRITE-INS		
2501.	INTEREST RATE DERIVATIVE COLLATERAL	1,432,303,658	1,275,893,881
2502.	AMOUNT DUE REINSURERS	204,771,848	112,219,769
2503.	SETTLEMENT - SC	300,000	1,870,000
2598.	Summary of remaining write-ins for Line 25 from overflow page	93,218	95,406
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	1,637,468,724	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	4,050,146,901	979,100,466	2,221,357,190
2.	Considerations for supplementary contracts with life contingencies	3,605,046	5,220,765	11,669,125
3.	Net investment income	1,745,085,662	1,158,015,057	2,323,344,670
4.	Amortization of Interest Maintenance Reserve (IMR)	(3,294,720)	(1,345,449)	(8,040,724)
5.	Separate Accounts net gain from operations excluding unrealized gains or losses			
6.	Commissions and expense allowances on reinsurance ceded	14,026,130	15,459,782	29,970,713
7.	Reserve adjustments on reinsurance ceded	(438,801,016)	(96,544,586)	(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	10,397	12,721	22,759
9.	Totals (Lines 1 to 8.3)	5,370,778,399	2,059,918,757	4,332,168,899
10.	Death benefits	1,445,021	935,617	2,547,081
11.	Matured endowments (excluding guaranteed annual pure endowments)			
12.	Annuity benefits	647,188,436	536,427,076	1,097,673,807
13.	Disability benefits and benefits under accident and health contracts	47,839	60,123	105,476
14.	Coupons, guaranteed annual pure endowments and similar benefits			
15.	Surrender benefits and withdrawals for life contracts	1,440,769,897	1,169,847,617	2,382,147,172
16.	Group conversions			
17.	Interest and adjustments on contract or deposit-type contract funds	4,814,170	4,900,186	10,110,119
18.	Payments on supplementary contracts with life contingencies	12,004,932	9,346,741	18,668,063
19.	Increase in aggregate reserves for life and accident and health contracts	2,995,028,897	70,611,663	318,684,973
20.	Totals (Lines 10 to 19)	5,101,299,191	1,792,129,024	3,829,936,691
21.	Commissions on premiums, annuity considerations, and deposit-type contract funds (direct business only)	141,767,372	117,376,968	225,054,632
22.	Commissions and expense allowances on reinsurance assumed	64,946,241	3,403,066	5,837,032
23.	General insurance expenses and fraternal expenses	76,512,872	51,588,912	111,596,894
24.	Insurance taxes, licenses and fees, excluding federal income taxes	9,028,106	7,908,215	14,166,686
25.	Increase in loading on deferred and uncollected premiums	(17,815)	(13,000)	4,099
26.	Net transfers to or (from) Separate Accounts net of reinsurance			
27.	Aggregate write-ins for deductions	25,042,930	33,216,261	58,341,415
28.	Totals (Lines 20 to 27)	5,418,578,896	2,005,609,445	4,244,937,449
29.	Net gain from operations before dividends to policyholders and federal income taxes (Line 9 minus Line 28)	(47,800,497)	54,309,312	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)	(47,800,497)	54,309,312	87,231,450
32.	Federal and foreign income taxes incurred (excluding tax on capital gains)	28,623,102	(48,227,237)	(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)	(76,423,599)	102,536,548	110,544,400
34.	Net realized capital gains (losses) (excluding gains (losses) transferred to the IMR) less capital gains tax of $ (2,849,691) (excluding taxes of $ (926,906) transferred to the IMR)	(10,720,267)	(50,677,721)	(145,011,143)
35.	Net income (Line 33 plus Line 34)	(87,143,866)	51,858,827	(34,466,743)
	CAPITAL AND SURPLUS ACCOUNT			
36.	Capital and surplus, December 31, prior year	3,728,731,986	3,490,195,820	3,490,195,820
37.	Net income (Line 35)	(87,143,866)	51,858,827	(34,466,743)
38.	Change in net unrealized capital gains (losses) less capital gains tax of $ 4,164,145	58,392,331	(6,910,709)	(2,884,914)
39.	Change in net unrealized foreign exchange capital gain (loss)			
40.	Change in net deferred income tax	40,760,993	(26,352,873)	(7,802,953)
41.	Change in nonadmitted assets	(1,376,623)	2,098,490	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	(41,645,446)	20,189,464	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	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	(3,980,910)	(3,980,910)	(7,961,820)
52.	Dividends to stockholders			
53.	Aggregate write-ins for gains and losses in surplus	7,717,746	3,011,466	6,728,614
54.	Net change in capital and surplus for the year (Lines 37 through 53)	(27,275,775)	239,913,756	238,536,166
55.	Capital and surplus, as of statement date (Lines 36 + 54)	3,701,456,211	3,730,109,575	3,728,731,986
	DETAILS OF WRITE-INS			
08.301.	MISCELLANEOUS INCOME	10,397	12,721	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)	10,397	12,721	22,759
2701.	INCOME ON FUNDS HELD UNDER REINSURANCE TREATIES WITH UNAUTHORIZED REINSURERS	21,298,910	30,247,567	53,368,858
2702.	INTEREST ON SURPLUS NOTES	2,200,000	2,040,000	4,080,000
2703.	INTEREST EXPENSE - HANNOVER	2,035,242	189,355	1,280,131
2798.	Summary of remaining write-ins for Line 27 from overflow page	(491,222)	739,340	(387,574)
2799.	Totals (Lines 2701 through 2703 plus 2798)(Line 27 above)	25,042,930	33,216,261	58,341,415
5301.	STOCK-BASED COMPENSATION	7,702,330	2,990,395	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)	7,717,746	3,011,466	6,728,614

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	3,191,861,006	984,373,119	2,233,077,458
2.	Net investment income	2,048,445,079	1,560,282,951	3,143,738,582
3.	Miscellaneous income	10,055,618	11,491,594	22,031,653
4.	Total (Lines 1 to 3)	5,250,361,703	2,556,147,664	5,398,847,693
5.	Benefit and loss related payments	2,066,770,575	1,702,049,284	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	298,136,360	200,171,669	360,581,481
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ tax on capital gains (losses)	70,500,000		(13,619,040)
10.	Total (Lines 5 through 9)	2,435,406,935	1,902,220,953	3,824,430,491
11.	Net cash from operations (Line 4 minus Line 10)	2,814,954,768	653,926,711	1,574,417,202
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,035,241,439	3,057,942,771	9,382,870,761
	12.2 Stocks	10,740,443	300,302,444	300,385,570
	12.3 Mortgage loans	285,028,771	148,017,344	427,853,817
	12.4 Real estate			
	12.5 Other invested assets	105,761,580	16,306,214	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)	3,436,772,233	3,522,338,815	10,267,145,657
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	2,704,269,092	1,475,776,675	3,468,612,477
	13.2 Stocks	355,586,722	300,198,000	338,904,000
	13.3 Mortgage loans	410,645,511	678,721,334	1,007,073,161
	13.4 Real estate			
	13.5 Other invested assets	149,017,858	115,703,663	253,133,007
	13.6 Miscellaneous applications	334,697,608	359,597,100	686,223,636
	13.7 Total investments acquired (Lines 13.1 to 13.6)	3,954,216,791	2,929,996,772	5,753,946,281
14.	Net increase (or decrease) in contract loans and premium notes	(69,047)	45,156	84,076
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(517,375,511)	592,296,887	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	200,000,000
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities	(10,701,883)	(14,896,968)	(22,068,710)
	16.5 Dividends to stockholders			
	16.6 Other cash provided (applied)	612,987,005	(936,400,751)	(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)	602,285,121	(751,297,718)	(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)	2,899,864,378	494,925,880	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)	10,203,654,119	1,931,973,646	7,303,789,741

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

20.0001. Mortgage refinances	11,978,381	37,552,904	52,443,410
20.0002. Stock based compensation	7,717,746	3,011,466	6,728,614
20.0003. Investment from Schedule D Part 1 moved to Schedule D Part 2 Section 2	2,068,015		
20.0004. Unrealized valuation increase (decrease) of Short Term Cash Equivalents		69,000	69,000
20.0005. Credit tenant loans moved from Sch D to Sch B			67,167,517

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	1,361,397	1,507,922	2,864,334
3.	Ordinary individual annuities	2,080,178,490	1,075,729,043	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)	2,081,539,887	1,077,236,965	2,423,460,154
12.	Fraternal (Fraternal Benefit Societies Only)			
13.	Subtotal (Lines 11 through 12)	2,081,539,887	1,077,236,965	2,423,460,154
14.	Deposit-type contracts	7,024,513	3,551,930	8,701,466
15.	Total (Lines 13 and 14)	2,088,564,401	1,080,788,895	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 #	June 30, 2021	December 31, 2020
Net income, Iowa basis				$ (87,143,866)	$ (34,466,743)
(1) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Net investment income - derivatives	86	4	3	21,214,940	37,891,514
(b) Change in reserves, net	51	4	19	(51,491,855)	11,322,318
IAC 191-43					
(c) Change in reserves	51	4	19	3,821,023	15,558,047
(2) Net income, NAIC SAP (1-a-b-c=2)				$ (60,687,974)	$ (99,238,622)
SURPLUS					
Statutory surplus, Iowa basis				$ 3,701,456,211	$ 3,728,731,985
(3) State Prescribed Practices that increase/(decrease) NAIC SAP:					
IAC 191-97					
(a) Derivative instruments	86	2, 4	7, 3	(956,426,312)	(765,818,622)
(b) Reserves for indexed annuities	51	3, 4	1, 19	250,611,526	302,103,381
(c) Tax impact	101	2	18.2	148,221,105	97,380,201
IAC 191-43					
(d) Reserves for indexed annuities	51	3, 4	1, 19	110,199,488	106,378,465
(e) Tax impact	101	2	18.2	(23,141,892)	(22,339,478)
(4) Statutory surplus, NAIC SAP (3-a-b-c=4)				$ 4,171,992,296	$ 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 six months ended June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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 six months ended June 30, 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	$ 937,233	$ 70,155	$ 867,078	$ 983,867	3/31/2021
46629AAK7	2,128,664	2,128,664	65,636	2,063,028	2,002,913	3/31/2021
74162JAB3	5,400,042	5,400,042	250,306	5,149,736	5,561,054	3/31/2021
161631AX4	3,885,545	3,885,545	44,999	3,840,546	3,904,546	3/31/2021
878048AD9	648,313	648,313	75,760	572,553	630,764	3/31/2021
161631AX4	3,564,214	3,564,214	15,255	3,548,959	3,574,715	6/30/2021
	$16,564,011	$16,564,011	$ 522,111	$16,041,900	$16,657,859	

Total OTTI recognized under SSAP 43R for the six months ended June 30, 2021: $522,111.

4. For loan-backed and structured securities with unrealized losses as of June 30, 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	$ 12,112,955
12 months or longer	$ 73,069,473

b. Aggregate related fair value of securities with unrealized losses:

Less than 12 months	$ 654,005,869
12 months or longer	$ 2,447,379,135

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 June 30, 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.

At June 30, 2021 the Company had no investment in the securities lending program.

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 June 30, 2021: $0.

NOTES TO FINANCIAL STATEMENTS

b. The fair value of that collateral and of the portion of that collateral that it has sold or repledged: $0.

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.

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

5. Collateral Reinvestment

a. The aggregate amount of collateral reinvested as of June 30, 2021: $0.

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 June 30, 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 June 30, 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 June 30, 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 June 30, 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 June 30, 2021.

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.

NOTES TO FINANCIAL STATEMENTS

L. Restricted Assets

1. Restricted Assets (including pledged)

Restricted Asset Category		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)
a.	Subject to contractual obligation for which liability is not shown	$ —	$ —	$ —	$ —	$ —
b.	Collateral held under security lending agreements	—	—	—	—	—
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	2,448,162	—	—	—	2,448,162
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	3,780,329,288	—	—	—	3,780,329,288
o.	Total Restricted Assets	$ 3,782,777,450	$ —	$ —	$ —	$ 3,782,777,450

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	(61,600)	—	— %	— %
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	(21,160)	2,448,162	— %	— %
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	(236,868,453)	3,780,329,288	6.2 %	6.2 %
o.	Total Restricted Assets	4,019,728,663	(236,951,213)	3,782,777,450	6.2 %	6.2 %

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

NOTES TO FINANCIAL STATEMENTS

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	818,029,739	—	—	—	818,029,739
Mod-co assets	2,962,299,549	—	—	—	2,962,299,549
Total	$ 3,780,329,288	$ —	$ —	$ —	$ 3,780,329,288

	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	$ (24,648,052)	$ 818,029,739	1.3 %	1.3 %
Mod-co assets	$ 3,174,519,950	$ (212,220,401)	$ 2,962,299,549	4.9 %	4.9 %
Total	$ 4,017,197,741	$ (236,868,453)	$ 3,780,329,288	6.2 %	6.2 %

M. Working Capital Finance Investments

The Company did not have any working capital finance investments as of June 30, 2021.

N. Offsetting and Netting of Assets and Liabilities

The Company did not have any offsetting and netting of assets and liabilities as of June 30, 2021.

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 June 30, 2021.

Q. Prepayment Penalty and Acceleration Fees

	General Account	Separate Accounts
(1) Number of CUSIPS	170	—
(2) Aggregate Amount of Investment Income	$ 22,047,250	$ —

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.

NOTES TO FINANCIAL STATEMENTS

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 six months ended June 30, 2021, proceeds received upon expiration of options and amortization of options included as components of net investment income were as follows:

	6/30/2021
Proceeds received upon expiration	$ 1,061,999,440
Amortization	(332,001,378)
	729,998,062
Less ceded options	77,088,279
	$ 652,909,783

9 - INCOME TAXES:

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

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

1. Current Income Tax

		6/30/2021	12/31/2020	Change
(a)	Federal	$ 28,623,103	$ (23,312,950)	$ 51,936,053
(b)	Foreign	—	—	—
(c)	Subtotal	28,623,103	(23,312,950)	51,936,053
(d)	Tax benefit on realized capital losses	(3,776,597)	(15,904,130)	12,127,533
(e)	Utilization of capital loss carry-forwards	—	—	—
(f)	Other - Stock based compensation	—	—	—
(g)	Federal & Foreign income tax incurred	$ 24,846,506	$ (39,217,080)	$ 64,063,586

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

NOTES TO FINANCIAL STATEMENTS

D. Analysis of Actual Income Tax Expense

As of June 30, 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	$	(13,814,701)	21.00 %
Tax exempt income deducted		(899,343)	1.37 %
Dividends received deduction		(7,959)	0.01 %
Nondeductible Expenses		881,169	(1.34)%
IMR		691,891	(1.05)%
Nonadmitted Assets		(289,091)	0.44 %
Stock compensation		103,312	(0.16)%
Change in surplus as a result of reinsurance		(835,991)	1.27 %
Company owned life insurance		(1,743,305)	2.65 %
Income inclusion of disregarded subsidiary		(1,593)	— %
Other		1,124	— %
Total	$	(15,914,487)	24.19 %
Federal income tax incurred	$	24,846,506	
Change in net deferred income taxes		(40,760,993)	
Total statutory income tax	$	(15,914,487)	24.19 %

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

1. The Company had no net operating loss carryforwards as of June 30, 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.

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 six months ended June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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 $58,392,331 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.

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	
	6/30/2021	12/31/2020	6/30/2021	12/31/2020
Swaps	$ —		$ —	$ —
Futures	—		—	—
Options	345,139,052	342,327,399	—	—
Total	$ 345,139,052	$ 342,327,399	$ —	$ —

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

4. As of June 30, 2021, the Company held $1,432,303,658 of cash, cash equivalents, and common stock 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.

NOTES TO FINANCIAL STATEMENTS

C. In the course of the Company's asset management, securities are sold and reacquired within 30 days of the sale date. During the six months ended June 30, 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 June 30, 2021 are as follows:

Description for each class of asset or liability	Level 1	Level 2	Level 3	Total
Bonds - Industrial & Miscellaneous	$ —	$ 2,503,681	$ —	$ 2,503,681
Common Stock - unaffiliated	350,000,000	5,732,824	—	355,732,824
Preferred stock	7,755,540	—	—	7,755,540
Other invested assets	—	35,107,787	—	35,107,787
Total assets at fair value	$ 357,755,540	$ 43,344,292	$ —	$ 401,099,832

There were no financial liabilities measured at fair value at the reporting date of June 30, 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 six months ended June 30, 2021.

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	$47,832,989,643	$42,975,883,963	$ 29,080,422	$47,803,909,221	$ —	$ —	$ —
Preferred stock	20,541,665	19,643,883	17,015,265	3,526,400	—	—	—
Common stock - unaffiliated	355,732,824	355,732,824	350,000,000	5,732,824	—	—	—
Mortgage loans on real-estate	4,750,396,105	4,622,924,195	—	—	4,750,396,105	—	—
Derivatives instruments	1,379,676,806	345,139,052	—	1,379,676,806	—	—	—
Policy loans	760,312	760,312	—	—	—	760,312	—
Other invested assets	1,078,195,611	1,017,743,510	—	350,626,212	727,569,399	—	—
Cash and cash equivalents	10,183,898,288	10,183,898,288	10,183,898,288	—	—	—	—
Short-term investments	19,755,835	19,755,835	—	19,755,835	—	—	—
Liabilities:							
Policy benefit reserves	$49,173,568,658	$53,676,283,050	$ —	$ —	$49,173,568,658	$ —	$ —

NOTES TO FINANCIAL STATEMENTS

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	760,312	NA	NA

E. The Company does not have any assets measured using the NAV practical expedient as of June 30, 2021 .

21 - OTHER ITEMS:

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

22 - EVENTS SUBSEQUENT:

Subsequent events have been considered through August 16, 2021 for the statutory statement issued on August 16, 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 June 30, 2021 is summarized as follows:

Income Statement	June 30, 2021
Annuity Considerations	$ 2,074,419,899
Commission and Expense Allowance	62,391,447
Benefits and Surrenders Assumed	4,108,690
Balance Sheet	
Reserve	$ 2,060,240,187

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 six months ended June 30, 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 June 30, 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.

NOTES TO FINANCIAL STATEMENTS

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	$ 13,034,090,873	$ —	$ —	$ 13,034,090,873	23.0 %
b. At book value less current surrender charge of 5% or more	29,677,150,709	—	—	29,677,150,709	52.5 %
c. At fair value	—	—	—	—	— %
d. Total with adjustment or at market value (total of a-c)	42,711,241,582	—	—	42,711,241,582	75.5 %
e. At book value without adjustment (minimal charge or no adjustment)	13,529,865,537	—	—	13,529,865,537	23.9 %
2. Not subject to discretionary withdrawal	335,861,057	—	—	335,861,057	0.6 %
3. Total (gross)	56,576,968,176	—	—	56,576,968,176	100.0 %
4. Reinsurance ceded	2,787,043,048	—	—	2,787,043,048	
5. Total (net)	$ 53,789,925,128	$ —	$ —	$ 53,789,925,128	
6. Amount included in (1)b above that will move to (1)e for the first time within the year after the statement date	$ 4,900,184,337	$ —	$ —	$ 4,900,184,337	

B. GROUP ANNUITIES:

The Company did not have any group annuities as of June 30, 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	223,745,337	—	—	223,745,337	100.0 %
3. Total (gross)	223,745,337	—	—	223,745,337	100.0 %
4. Reinsurance ceded	4,532,481	—	—	4,532,481	
5. Total (net)	$ 219,212,856	$ —	$ —	$ 219,212,856	
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.

NOTES TO FINANCIAL STATEMENTS

Life, Accident and Health Annual Statement:	Amount
(1) Exhibit 5 - Annuities Section, Total (net)	53,652,893,321
(2) Exhibit 5 - Supplementary Contracts with Life Contingencies Section, Total (net)	137,031,807
(3) Exhibit 7 - Deposit-Type Contracts, Line 14, Column 1	219,212,856
(4) Subtotal	54,009,137,984
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	$ 54,009,137,984

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	1,944,738	1,937,516	1,941,127
	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	—	21,017,977	23,052,256
	h. Variable Life	—	—	—
	i. Variable Universal Life	—	—	—
	j. Miscellaneous Reserves	—	762,888	836,726
(2)	Not subject to discretionary withdrawal or no cash values			
	a. Term Policies without Cash Value	XXX	XXX	43,732
	b. Accidental Death Benefits	XXX	XXX	233
	c. Disability - Active Lives	XXX	XXX	496
	d. Disability - Disabled Lives	XXX	XXX	83,327
	e. Miscellaneous Reserves	XXX	XXX	—
(3)	Total (gross: direct + assumed)	1,944,738	23,718,381	25,957,897
(4)	Reinsurance Ceded	—	578,285	690,902
(5)	Total (net) (3) - (4)	$ 1,944,738	$ 23,140,096	$ 25,266,995

NOTES TO FINANCIAL STATEMENTS

B. Separate Account with Guarantees

		Account Value	Cash Value	Reserve
(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)	$ —	$ —	$ —

C. Separate Account Nonguaranteed

		Account Value	Cash Value	Reserve
(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

D.

Life & Accident & Health Annual Statement:		
(1)	Exhibit 5, Life Insurance Section, Total (net)	$ 24,346,446
(2)	Exhibit 5, Accidental Death Benefits Section, Total (net)	—
(3)	Exhibit 5, Disability - Active Lives Section, Total (net)	496
(4)	Exhibit 5, Disability - Disabled Lives Section, Total (net)	83,327
(5)	Exhibit 5, Miscellaneous Reserves Section, Total (net)	836,726
(6)	Subtotal	25,266,995
	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))	$ 25,266,995

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 [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

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: ..... $ 1,226,180

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	$ 331,847,351
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 494,885	$ 487,300
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 289,041,792	$ 332,334,651
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. ..... $

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

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

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
ADAMS STREET PARTNERS, LLC	U
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
109358	ADAMS STREET PARTNERS, LLC	549300GXE0BEF8KQ2C40	SEC #801-58169	NO
	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 Amount
1.	Report the statement value of mortgage loans at the end of this reporting period for the following categories:		
	1.1 Long-Term Mortgages In Good Standing		
	1.11 Farm Mortgages	$	247,374,215
	1.12 Residential Mortgages	$	548,871,811
	1.13 Commercial Mortgages	$	3,817,205,877
	1.14 Total Mortgages in Good Standing	$	4,613,451,903
	1.2 Long-Term Mortgages In Good Standing with Restructured Terms		
	1.21 Total Mortgages in Good Standing with Restructured Terms	$	
	1.3 Long-Term Mortgage Loans Upon which Interest is Overdue more than Three Months		
	1.31 Farm Mortgages	$	
	1.32 Residential Mortgages	$	4,292,043
	1.33 Commercial Mortgages	$	5,000,000
	1.34 Total Mortgages with Interest Overdue more than Three Months	$	9,292,043
	1.4 Long-Term Mortgage Loans in Process of Foreclosure		
	1.41 Farm Mortgages	$	
	1.42 Residential Mortgages	$	180,250
	1.43 Commercial Mortgages	$	
	1.44 Total Mortgages in Process of Foreclosure	$	180,250
1.5	Total Mortgage Loans (Lines 1.14 + 1.21 + 1.34 + 1.44) (Page 2, Column 3, Lines 3.1 + 3.2)	$	4,622,924,196
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 2 Life Insurance Premiums	Life Contracts 3 Annuity Considerations	4 Accident and Health Insurance Premiums, Including Policy, Membership and Other Fees	5 Other Considerations	6 Total Columns 2 Through 5	7 Deposit-Type Contracts
1. Alabama AL	L	132,503	21,752,714			21,885,217	
2. Alaska AK	L		268,738			268,738	
3. Arizona AZ	L	11,188	48,688,450			48,699,638	180,763
4. Arkansas AR	L	125,213	7,032,397			7,157,609	
5. California CA	L	6,555	63,807,827			63,814,383	180,163
6. Colorado CO	L	7,532	83,713,969			83,721,501	134,214
7. Connecticut CT	L	288	42,814,667			42,814,955	207,254
8. Delaware DE	L	624	20,760,917			20,761,541	
9. District of Columbia DC	L	476	3,351,534			3,352,011	
10. Florida FL	L	119,826	184,691,671			184,811,497	1,049,808
11. Georgia GA	L	163,200	36,877,740			37,040,940	105,178
12. Hawaii HI	L	604	7,735,802			7,736,406	
13. Idaho ID	L		16,797,703			16,797,703	
14. Illinois IL	L	8,908	87,439,190			87,448,097	269,028
15. Indiana IN	L	14,006	67,826,165			67,840,171	32,643
16. Iowa IA	L	4,361	58,785,908			58,790,269	
17. Kansas KS	L	26,201	22,169,202			22,195,403	
18. Kentucky KY	L	21,226	36,702,275			36,723,501	255,555
19. Louisiana LA	L	39,379	28,875,188			28,914,566	192,000
20. Maine ME	L		12,506,354			12,506,354	
21. Maryland MD	L	153	40,611,266			40,611,419	150,000
22. Massachusetts MA	L	1,966	58,369,302			58,371,268	
23. Michigan MI	L	9,211	110,285,357			110,294,568	255,824
24. Minnesota MN	L		38,231,588			38,231,588	
25. Mississippi MS	L	9,540	16,159,387			16,168,928	
26. Missouri MO	L	20,531	64,463,769			64,484,301	
27. Montana MT	L	5,789	4,672,914			4,678,703	
28. Nebraska NE	L	2,061	16,037,378			16,039,439	238,868
29. Nevada NV	L	2,651	18,808,805			18,811,456	114,455
30. New Hampshire NH	L	515	19,685,817			19,686,332	
31. New Jersey NJ	L	12,299	109,236,246			109,248,545	
32. New Mexico NM	L	1,025	4,703,715			4,704,739	20,000
33. New York NY	N	2,228	1,298,403			1,300,631	
34. North Carolina NC	L	136,578	59,572,543			59,709,121	
35. North Dakota ND	L	314	14,046,133			14,046,446	
36. Ohio OH	L	38,621	91,856,238			91,894,859	523,485
37. Oklahoma OK	L	7,141	11,843,196			11,850,337	142,268
38. Oregon OR	L	336	13,025,493			13,025,830	
39. Pennsylvania PA	L	2,968	105,076,787			105,079,756	1,061,037
40. Rhode Island RI	L		11,947,712			11,947,712	
41. South Carolina SC	L	7,088	64,701,551			64,708,639	
42. South Dakota SD	L	3,427	12,993,620			12,997,047	
43. Tennessee TN	L	120,290	55,720,045			55,840,334	26,660
44. Texas TX	L	292,295	115,605,413			115,897,709	1,013,815
45. Utah UT	L		26,378,386			26,378,386	212,731
46. Vermont VT	L	34	4,487,897			4,487,931	80,309
47. Virginia VA	L	8,339	41,667,221			41,675,559	
48. Washington WA	L	2,818	51,705,158			51,707,975	
49. West Virginia WV	L	5,805	7,466,914			7,472,718	
50. Wisconsin WI	L	917	31,333,302			31,334,218	318,856
51. Wyoming WY	L		2,403,715			2,403,715	
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	746	3,184,809			3,185,555	259,600
59. Subtotal	XXX	1,377,776	2,080,178,491			2,081,556,267	7,024,513
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	1,377,776	2,080,178,491			2,081,556,267	7,024,513
96. Plus Reinsurance Assumed	XXX	105,093	2,080,094,064	31,215		2,080,230,372	
97 Totals (All Business)	XXX	1,482,869	4,160,272,555	31,215		4,161,786,639	7,024,513
98. Less Reinsurance Ceded	XXX	58,784	111,521,743			111,580,526	
99. Totals (All Business) less Reinsurance Ceded	XXX	1,424,086	4,048,750,812	31,215		4,050,206,113	7,024,513
DETAILS OF WRITE-INS							
58001. BARBADOS	XXX		3,057,299			3,057,299	259,600
58002. MILITARY	XXX		118,049			118,049	
58003. BULGARIA	XXX		9,461			9,461	
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX	746				746	
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX	746	3,184,809			3,185,555	259,600
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

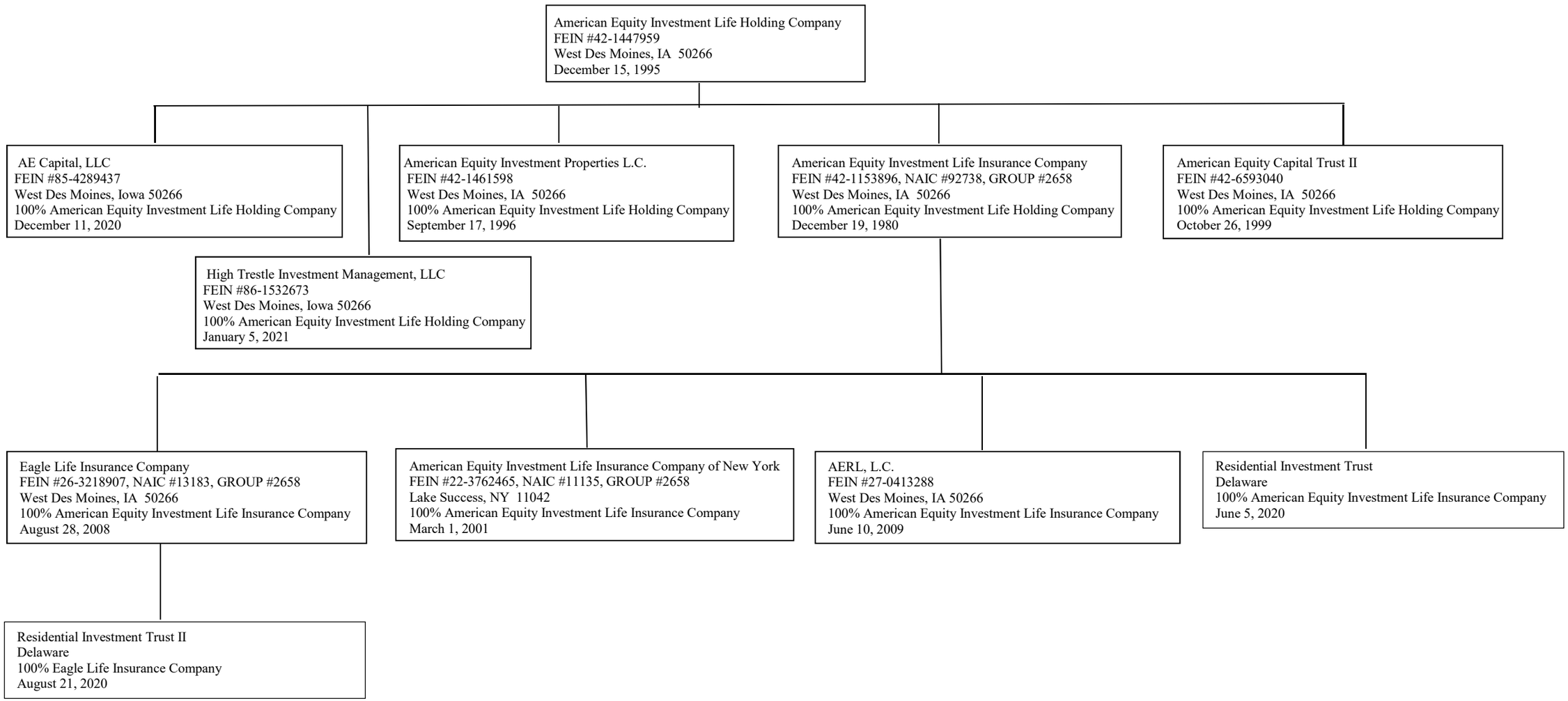
R - Registered - Non-domiciled RRGs

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.	NO

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
8. 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]



8. Life PBR Statement of Exemption (2nd Quarter Only) [Document Identifier 700]



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	20,824		20,824	53,316
2597. Summary of remaining write-ins for Line 25 from overflow page	20,824		20,824	53,316

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31 Prior Year
2504. INVESTMENT EXPENSE DUE & ACCRUED	93,218	95,406
2597. Summary of remaining write-ins for Line 25 from overflow page	93,218	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	(491,222)	739,340	954,426
2705. LAWSUIT SETTLEMENT			(1,342,000)
2797. Summary of remaining write-ins for Line 27 from overflow page	(491,222)	739,340	(387,574)

Additional Write-ins for Schedule T Line 58

		Direct Business Only					
	1	Life Contracts		4	5	6	7
States, Etc.	Active Status	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
58004. GERMANY	XXX	746				746	
58997. Summary of remaining write-ins for Line 58 from overflow page	XXX	746				746	

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	395,319,727	1,075,352,956
	2.2 Additional investment made after acquisition	27,181,068	51,304,240
3.	Capitalized deferred interest and other	123,097	26,890
4.	Accrual of discount	326,898	671,447
5.	Unrealized valuation increase (decrease)	4,896,820	(6,495,000)
6.	Total gain (loss) on disposals	1,052,831	1,003,956
7.	Deduct amounts received on disposals	297,007,153	480,297,235
8.	Deduct amortization of premium and mortgage interest points and commitment fees	600,498	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)	4,622,924,195	4,491,631,405
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	4,622,924,195	4,491,631,405
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	4,622,924,195	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	78,058,303	112,793,229
	2.2 Additional investment made after acquisition	70,959,555	140,339,778
3.	Capitalized deferred interest and other		
4.	Accrual of discount	5,205,818	95,540
5.	Unrealized valuation increase (decrease)	18,639,322	(39,282,794)
6.	Total gain (loss) on disposals		820,428
7.	Deduct amounts received on disposals	105,761,580	156,362,885
8.	Deduct amortization of premium and depreciation	1,146,695	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)	1,018,027,991	952,073,268
12.	Deduct total nonadmitted amounts	284,476	306,226
13.	Statement value at end of current period (Line 11 minus Line 12)	1,017,743,515	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	3,061,923,829	3,807,516,477
3.	Accrual of discount	40,308,901	64,880,504
4.	Unrealized valuation increase (decrease)	51,442,423	2,371,205
5.	Total gain (loss) on disposals	(3,613,188)	41,656,376
6.	Deduct consideration for bonds and stocks disposed of	3,047,484,252	9,750,325,976
7.	Deduct amortization of premium	37,502,762	86,358,892
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized	11,428,109	106,232,566
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	22,047,250	30,941,100
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	43,683,108,024	43,607,413,932
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	43,683,108,024	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)	23,394,093,215	684,143,656	733,943,199	51,298,226	23,394,093,215	23,395,591,898		29,593,012,308
2.	NAIC 2 (a)	17,799,178,048	1,007,505,268	639,282,153	(44,757,943)	17,799,178,048	18,122,643,219		17,752,176,884
3.	NAIC 3 (a)	1,519,249,443	12,242,757	272,472,197	(10,114,466)	1,519,249,443	1,248,905,537		1,481,240,116
4.	NAIC 4 (a)	243,375,873	(4,920,582)	49,285,158	2,231,571	243,375,873	191,401,704		324,456,603
5.	NAIC 5 (a)	19,993,756	7,283	1,401,387	74,351	19,993,756	18,674,003		10,921,593
6.	NAIC 6 (a)	20,986,838	81,959	2,546,890	(98,471)	20,986,838	18,423,436		21,386,166
7.	Total Bonds	42,996,877,172	1,699,060,341	1,698,930,984	(1,366,732)	42,996,877,172	42,995,639,797		49,183,193,671
	PREFERRED STOCK								
8.	NAIC 1	5,797,705				5,797,705	5,797,705		5,797,705
9.	NAIC 2	3,000,000				3,000,000	3,000,000		5,475,000
10.	NAIC 3	3,090,238				3,090,238	3,090,238		3,090,238
11.	NAIC 4								
12.	NAIC 5	4,371,569	1,210,000	1,556,530	3,730,501	4,371,569	7,755,540		3,762,329
13.	NAIC 6	400				400	400		400
14.	Total Preferred Stock	16,259,912	1,210,000	1,556,530	3,730,501	16,259,912	19,643,883		18,125,672
15.	Total Bonds and Preferred Stock	43,013,137,084	1,700,270,341	1,700,487,514	2,363,769	43,013,137,084	43,015,283,680		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 $ 6,611,820 ; NAIC 2 $ 13,144,015 ; 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	19,755,835	XXX	19,755,835	306,890	

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	39,667,776	12,829,346
3.	Accrual of discount		
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	204	
6.	Deduct consideration received on disposals	54,191,675	36,300,193
7.	Deduct amortization of premium	10,258	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)	19,755,835	34,289,788
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	19,755,835	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	334,697,608
3.	Unrealized Valuation increase/(decrease)	115,417
4.	SSAP No. 108 adjustments	
5.	Total gain (loss) on termination recognized	1,061,999,440
6.	Considerations received/(paid) on terminations	1,061,999,440
7.	Amortization	(332,001,372)
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)	345,139,052
11.	Deduct nonadmitted assets	
12.	Statement value at end of current period (Line 10 minus Line 11)	345,139,052

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	345,139,052	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		345,139,052
4.	Part D, Section 1, Column 6	370,344,211	
5.	Part D, Section 1, Column 7	(25,205,159)	
6.	Total (Line 3 minus Line 4 minus Line 5)		

		Fair Value Check	
7.	Part A, Section 1, Column 16	1,379,676,806	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		1,379,676,806
10.	Part D, Section 1, Column 9	1,461,085,244	
11.	Part D, Section 1, Column 10	(81,408,438)	
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	16,714,284,223	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	13,772,630,262	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)	10,234,523,453	7,292,344,268
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	10,234,523,453	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	3.090		4,600,000	26,120,000
0AG1044	ROSE	NE		05/13/2021	4.900	6,050,000		11,000,000
0AG1053	WELLINGTON	MO		06/29/2021	5.500	1,050,000		2,980,000
0199999. Mortgages in good standing - Farm Mortgages						7,100,000	4,600,000	40,100,000
P2009021593	Union	NJ		06/29/2021	6.000	243,355		360,000
P2009020655	Hudson	WI		04/09/2021	5.750	259,009		385,000
P2009021632	Mahopac	NY		06/29/2021	5.750	184,959		249,500
P2009021354	New York	NY		05/28/2021	6.500	317,588		940,000
P2009021368	Palm Coast	FL		05/28/2021	5.250	208,980		304,000
P2009021387	Howard Beach	NY		05/28/2021	5.750	444,846		880,000
P2009020086	Jericho	NY		04/14/2021	5.125		1,855	800,000
P2009021362	San Diego	CA		05/28/2021	5.875	309,504		458,000
P2009021599	Happy Valley	OR		06/29/2021	5.750	455,377		630,000
P2009021611	Newark	NJ		06/29/2021	5.750	209,466		330,000
P2009021628	Boca Raton	FL		06/29/2021	5.500	231,374		438,000
P5210212018	Myrtle Beach	SC		04/09/2021	6.125	105,112		163,000
P2001017507	Savannah	GA		03/12/2021	6.250	(22)		655,000
P2009021417	Wilmington	DE		05/28/2021	6.250	198,649		250,000
P2009021438	Glen Ellen	CA		05/28/2021	6.000	1,165,242		2,200,000
P2009021435	New York	NY		05/28/2021	6.125	3,707,851		22,000,000
P2009021413	Fresno	CA		05/28/2021	6.000	185,379		250,000
P2009021470	Delray Beach	FL		05/28/2021	6.375	169,684		300,000
P2009021408	Upper Darby	PA		05/28/2021	6.375	107,278		135,000
P2009021592	Sag Harbor	NY		06/29/2021	5.625	1,375,180		2,300,000
P2009021547	Elmont	NY		06/29/2021	5.625	349,084		655,000
P2009021634	New York	NY		06/29/2021	6.000	1,006,175		2,650,000
P2009021620	Long Island City	NY		06/29/2021	5.875	423,195		1,190,000
P2009020634	Fayetteville	GA		04/09/2021	4.625	222,938		316,000
P2009021600	Bear	DE		06/29/2021	5.125	251,859		423,000
P2009021468	New City	NY		05/28/2021	5.250	508,237		645,000
P2009020647	Land O Lakes	FL		04/09/2021	6.990	168,480		280,000
P5210212019	Hendersonville	TN		04/09/2021	4.875	422,652		553,000
P2009021386	Inwood	NY		05/28/2021	6.000	623,669		786,000
P2009021626	Garfield	NJ		06/29/2021	5.625	323,517		455,000
P2009021371	Aurora	CO		05/28/2021	5.625	333,609		530,000
P2009021339	FORT WORTH	TX		05/28/2021	6.000	467,500		800,000
P2009020654	Pennsauken	NJ		04/09/2021	6.500	157,320		190,000
P2009021587	Temecula	CA		06/29/2021	5.250	333,138		885,000
P2009021557	Pinecrest	FL		06/29/2021	5.875	1,586,982		2,100,000
P2009021548	Auburn	WA		06/29/2021	5.125	340,091		472,000
P2009021619	Chicago	IL		06/29/2021	5.875	189,062		275,000
P2009021434	North Miami	FL		05/28/2021	5.625	407,744		825,000
P2009021411	Quakertown	PA		05/28/2021	5.875	378,147		510,000
P2009021335	Pompano Beach	FL		05/28/2021	5.500	154,018		224,000
P2009021566	Ozone Park	NY		06/29/2021	5.625	555,361		715,000
P2009021625	Delray Beach	FL		06/29/2021	6.375	214,504		280,000
P2009021554	Bridgeport	CT		06/29/2021	6.125	259,244		350,000
P2009021367	Brooklyn	NY		05/28/2021	6.000	761,931		1,300,000
P2009021569	Valley Stream	NY		06/29/2021	6.125	603,140		760,000
P2009021558	Brooklyn	NY		06/29/2021	5.875	423,195		2,315,000
P2009021545	Gig Harbor	WA		06/29/2021	5.750	452,257		570,000
P2009021364	East Wenatchee	WA		05/28/2021	5.125	261,666		420,000
P2009021370	Stateline	NV		05/28/2021	6.375	855,313		1,155,000
P2009021382	Bucksport	ME		05/28/2021	6.375	147,256		205,000
P2009020616	Lehigh Acres	FL		04/09/2021	5.625	230,625		300,000
P2009021363	WHITESTONE	NY		05/28/2021	4.875	149,103		295,000
P2009021575	Delray Beach	FL		06/29/2021	5.875	273,056		376,000
P2009021437	Ville Platte	LA		05/28/2021	5.875	111,220		157,000
P2009021582	FLUSHING	NY		06/29/2021	5.875	259,207		405,000
P2009021375	Melville	NY		05/28/2021	6.500	474,702		640,000
P2009021352	Las Vegas	NV		05/28/2021	6.000	117,464		415,000
P2009021577	Weston	CT		06/29/2021	6.000	369,000		465,000
P2009021333	Hemet	CA		05/28/2021	5.500	371,928		540,000
P2009020628	EVANSTON	IL		04/09/2021	6.125	232,875		320,000

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
P2009021596	Shelter Island Heights	NY		06/29/2021	5.375	1,427,850		2,325,000
P2009021633	Rancho Cucamonga	CA		06/29/2021	5.500	432,040		632,000
P2009021351	Redondo Beach	CA		05/28/2021	5.750	317,409		1,310,000
P2009021378	Roslyn	NY		05/28/2021	6.250	1,057,341		1,700,000
P2009021393	Dallas	TX		05/28/2021	6.125	1,792,969		2,250,000
P2009021366	Bethany Beach	DE		05/28/2021	5.375	1,586,558		2,500,000
P2009021392	East Elmhurst	NY		05/28/2021	6.250	786,649		1,040,000
P2009021403	Middle Village	NY		05/28/2021	5.625	597,656		756,000
P2009021574	Massapequa	NY		06/29/2021	5.625	475,230		600,000
P2009021467	Forest Hills	NY		05/28/2021	5.875	1,368,500		1,900,000
P2009021624	Leonia	NJ		06/29/2021	5.500	336,737		577,000
P2009021349	Mars	PA		05/28/2021	5.625	118,064		208,000
P2009020073	Staten Island	NY		04/14/2021	5.875		233	485,000
P2009021404	Miami	FL		05/28/2021	6.000	125,316		182,000
P2009021480	CLermont	FL		05/28/2021	5.000	158,991		315,000
P2009021331	Old Bridge	NJ		05/28/2021	5.625	199,729		389,000
P2009021402	Parkland	FL		05/28/2021	5.750	693,747		1,195,000
P2009021591	Charlevoix	MI		06/29/2021	6.000	3,183,750		5,500,000
P2009021348	Sunny Isles Beach	FL		05/28/2021	5.875	529,068		1,605,000
P2009020629	Crested Butte	CO		04/09/2021	4.990	855,930		2,680,000
P2009021416	Laguna Niguel	CA		05/28/2021	6.500	801,125		1,375,000
P2009021391	SKOWHEGAN	ME		05/28/2021	6.750	198,701		252,000
P2009021350	Palmdale	CA		05/28/2021	5.625	105,792		675,000
P2009021361	Rochelle Park	NJ		05/28/2021	5.750	208,961		415,000
P2009021622	Orlando	FL		06/29/2021	6.125	174,235		240,000
P2009021330	Cupertino	CA		05/28/2021	5.625	937,141		1,610,000
P2009021590	Brooklyn	NY		06/29/2021	5.625	981,667		1,428,000
P2009021576	Wilmington	DE		06/29/2021	5.875	687,692		1,107,069
P2009020104	Wheaton	IL		04/14/2021	5.500		3,189	1,250,000
P2009021564	Staten Island	NY		06/29/2021	6.125	704,986		1,035,000
P2009021329	Scarsdale	NY		05/28/2021	5.250	1,558,120		2,350,000
P2009021584	Bellport	NY		06/29/2021	5.500	698,114		1,100,000
P2009021473	Highland Beach	FL		05/28/2021	6.250	258,757		365,000
P2009021410	Albany	NY		05/28/2021	5.625	127,089		241,000
P2009021388	College Point	NY		05/28/2021	5.625	267,682		515,000
P2009021409	Eastvale	CA		05/28/2021	6.000	447,559		714,000
P2009021546	Saint Helens	OR		06/29/2021	5.875	495,932		625,000
P2009021353	Cherry Hill	NJ		05/28/2021	4.750	206,514		335,000
P2009021344	Williamstown	NJ		05/28/2021	5.500	288,784		420,000
P2009021471	Glen Mills	PA		05/28/2021	6.375	567,747		715,000
P2009021384	KEW GARDEN HILLS	NY		05/28/2021	5.500	165,203		260,000
P2009021328	East Meadow	NY		05/28/2021	5.625	371,982		895,000
P2009021337	Aventura	FL		05/28/2021	5.875	514,254		830,000
P2009021478	Pasadena	TX		05/28/2021	5.750	206,754		300,000
P2009021345	Montauk	NY		05/28/2021	6.375	908,221		1,430,000
P2009021395	Tinton Falls	NJ		05/28/2021	5.500	307,109		500,000
P2009021347	Clinton	CT		05/28/2021	5.250	586,964		965,000
P2009021573	Chambersburg	PA		06/29/2021	5.875	268,993		345,000
P2009021614	Southfields	NY		06/29/2021	6.000	185,161		250,000
P2009021341	Fort Lauderdale	FL		05/28/2021	6.000	247,363		440,000
P2009021571	Lancaster	NY		06/29/2021	5.750	232,740		415,000
P2009021436	Kent	WA		05/28/2021	6.125	603,850		810,000
P2009021385	Yonkers	NY		05/28/2021	5.750	417,043		525,000
P2009021365	FLORAL PARK	NY		05/28/2021	5.500	145,979		230,000
P2009021567	Dix Hills	NY		06/29/2021	5.625	674,367		850,000
P2009021327	Orlando	FL		05/28/2021	5.750	158,535		780,000
P2009021630	Oregon City	OR		06/29/2021	5.750	381,250		485,000
P2009021605	Encino	CA		06/29/2021	6.000	598,545		940,000
P2009021433	Waxhaw	NC		05/28/2021	5.750	211,831		374,000
P2009021397	Miami Springs	FL		05/28/2021	5.625	364,746		492,000
P2009021631	Germantown	MD		06/29/2021	5.625	333,577		450,000
P2009020100	Davenport	FL		04/14/2021	5.250		200	242,000
P2009021373	Marathon	FL		05/28/2021	6.000	137,710		235,000
P2009021613	Port Washington	NY		06/29/2021	5.250	502,352		840,000
P2009021621	Parkland	FL		06/29/2021	5.250	614,720		780,000

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
P2009021356	East Elmhurst	NY		05/28/2021	6.375	508,095		850,000
P2009021601	Beaumont	TX		06/29/2021	6.500	198,442		255,000
P2009021383	Hamilton	NJ		05/28/2021	6.000	182,731		236,000
P2009021479	Albany	NY		05/28/2021	5.750	137,836		210,000
P5210212022	Pike Road	AL		04/09/2021	6.625	221,948		275,000
P2009021629	Katy	TX		06/29/2021	5.625	196,969		269,000
P2009021561	Georgetown	DE		06/29/2021	5.250	391,305		630,000
P2009021586	Lake Stevens	WA		06/29/2021	5.750	396,716		500,000
P2009021550	New York	NY		06/29/2021	5.875	634,793		1,100,000
P2009020641	Friendswood	TX		04/09/2021	5.375	159,778		237,500
P2009020648	Rancho Cucamonga	CA		04/09/2021	7.250	432,638		672,000
P2009021346	New York	NY		05/28/2021	6.750	1,162,573		1,750,000
P2009021342	Nyack	NY		05/28/2021	5.875	781,697		985,000
P2009021343	Irvine	CA		05/28/2021	5.500	1,993,296		2,900,000
P2009021595	Aventura	FL		06/29/2021	6.000	1,058,065		2,032,000
P2009020090	Staten Island	NY		04/14/2021	5.625		420	637,000
P5210212021	Splendora	TX		04/09/2021	5.500	170,337		213,000
P2009021603	Oregon City	OR		06/29/2021	5.750	473,203		640,000
P2009021578	Wellington	FL		06/29/2021	6.500	3,183,750		5,500,000
P2009021606	Staten Island	NY		06/29/2021	5.625	459,098		620,000
P2009021607	Brooklyn	NY		06/29/2021	6.375	1,146,150		1,900,000
P2009021565	Woodside	NY		06/29/2021	5.750	777,564		999,000
P2009021570	Manhasset	NY		06/29/2021	5.750	1,375,283		2,446,222
P2009021419	El Monte	CA		05/28/2021	6.375	569,500		870,000
P2009021609	Brooklyn	NY		06/29/2021	5.625	317,349		830,000
P2009021401	Prosper	TX		05/28/2021	5.875	550,855		750,000
P2009021389	Flushing	NY		05/28/2021	6.125	413,161		600,000
P2009021594	Colts Neck	NJ		06/29/2021	5.625	740,481		1,255,000
P2009021418	Palos Heights	IL		05/28/2021	6.000	715,035		905,000
P2009021372	Manhasset	NY		05/28/2021	5.625	635,446		1,145,000
P2009021377	Brooklyn	NY		05/28/2021	5.500	711,645		960,000
P2009020649	Summerville	SC		04/09/2021	6.375	298,080		370,000
P2009021610	Irvington	NJ		06/29/2021	5.625	145,981		230,000
P4191008248	Bonita	CA		04/14/2021	4.990		2,341	986,000
P2009021585	Georgetown	TX		06/29/2021	5.750	545,088		687,000
P2009021394	New York	NY		05/28/2021	5.875	554,827		725,000
P2009021376	Middle Village	NY		05/28/2021	5.750	615,634		780,000
P2009021399	Jersey City	NJ		05/28/2021	5.500	615,541		775,000
P2009020140	Glendale	NY		04/14/2021	6.750		837	790,000
P2009021588	Dix Hills	NY		06/29/2021	5.500	594,984		760,000
P2009021618	Brandon	FL		06/29/2021	5.500	190,342		240,000
P2009021407	New Hampton	NY		05/28/2021	6.000	317,528		485,000
P2009021334	Orlando	FL		05/28/2021	6.000	116,406		262,000
P2009021579	COPIAGUE	NY		06/29/2021	6.125	222,209		365,000
P2009021326	Boca Raton	FL		05/28/2021	5.875	539,508		2,150,000
P2009021580	Yorktown Heights	NY		06/29/2021	5.500	523,586		660,000
P2009021357	Whitestone	NY		05/28/2021	5.500	836,521		1,325,000
P2009021414	Surfside	FL		05/28/2021	6.000	1,747,863		2,200,000
P2009021381	Dacula	GA		05/28/2021	6.125	154,935		226,000
P2009021406	Santa Ana	CA		05/28/2021	5.750	368,057		700,000
P2009021374	Happy Valley	OR		05/28/2021	5.625	363,740		575,000
P2009021358	Campbell	CA		05/28/2021	5.875	803,250		1,310,000
P2009021604	Brooklyn	NY		06/29/2021	5.875	629,238		930,000
P2009021472	Gresham	OR		05/28/2021	5.875	527,725		674,000
P2009021360	Bronx	NY		05/28/2021	6.000	447,105		650,000
P2009021568	Sulphur	LA		06/29/2021	6.375	218,906		278,000
P2009021615	Kailua	HI		06/29/2021	5.500	317,325		1,003,572
P2009021431	Greenwood Lake	NY		05/28/2021	5.375	264,728		400,000
P2009021476	Havertown	PA		05/28/2021	6.125	296,920		405,000
P2009020651	Bruce Township	MI		04/09/2021	5.625	873,375		950,000
P2009021627	Sunny Isles Beach	FL		06/29/2021	6.250	874,024		1,300,000
P2009021412	Venice	FL		05/28/2021	5.875	142,997		230,000
P2009021552	Katy	TX		06/29/2021	6.125	270,884		368,000
P2009021612	Elmhurst	NY		06/29/2021	5.375	475,950		840,000
P2009021616	Evanston	IL		06/29/2021	5.375	264,417		599,000

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
P2009021390	Hidden Valley Lake	CA		05/28/2021	6.750	393,164		532,000
P2009021369	San Jacinto	CA		05/28/2021	6.375	286,344		385,000
P2009021400	Key West	FL		05/28/2021	5.375	1,402,500		2,335,000
P2009021623	Fountain Valley	CA		06/29/2021	6.375	477,563		704,000
P2009021563	Stephenville	TX		06/29/2021	6.375	668,588		1,050,000
P2009021477	Torrance	CA		05/28/2021	6.250	193,007		260,000
P2009021617	Las Vegas	NV		06/29/2021	5.625	322,109		440,000
P2009021562	Glen Head	NY		06/29/2021	5.500	1,213,767		1,729,000
P2009021553	WESTON	FL		06/29/2021	6.000	945,116		1,200,000
P2009021420	Albany	NY		05/28/2021	5.625	154,360		292,000
P2009021338	Brooklyn	NY		05/28/2021	5.875	447,062		675,000
P2009021608	College Point	NY		06/29/2021	5.250	947,594		1,284,000
P2009021332	Miramar	FL		05/28/2021	5.625	221,921		350,000
P2009021379	Ossining	NY		05/28/2021	6.500	265,166		385,000
P2009021430	Flushing	NY		05/28/2021	5.625	105,908		312,000
P2009021598	Sag Harbor	NY		06/29/2021	5.000	1,110,279		1,466,000
P2009020652	WOODLAND HILLS	CA		04/09/2021	3.990	1,233,000		1,900,000
P2009021555	Cutler Bay	FL		06/29/2021	5.625	259,221		377,000
P2009021583	Aventura	FL		06/29/2021	5.875	192,025		242,000
P2009021405	Maspeth	NY		05/28/2021	6.750	576,234		860,000
P2009021556	Ocean	NJ		06/29/2021	5.875	365,006		575,000
P2009020645	Dallas	TX		04/09/2021	6.750	153,816		174,000
P2009021415	Braintree	MA		05/28/2021	5.750	648,733		875,000
P2009021597	Brooklyn	NY		06/29/2021	5.125	1,004,621		3,313,000
P2009021359	Dover	NH		05/28/2021	5.000	355,168		485,000
P2009021340	Valley Stream	NY		05/28/2021	5.375	211,541		405,000
P2009021474	Brooklyn	NY		05/28/2021	6.125	1,060,429		1,563,000
P2009021635	Golden Beach	FL		06/29/2021	5.750	1,588,543		2,000,000
P2009021572	Cheektowaga	NY		06/29/2021	6.750	110,348		146,000
P2009021602	Oakhurst	NJ		06/29/2021	5.250	395,218		575,000
P2009021469	Hawthorne	CA		05/28/2021	5.875	405,045		575,000
P2009021432	Syosset	NY		05/28/2021	5.250	486,002		660,000
P2009021559	Long Island City	NY		06/29/2021	5.875	424,500		805,000
P2009021589	Jackson	NJ		06/29/2021	5.875	443,297		650,000
P2009020069	New York	NY		04/14/2021	6.750		1,320	2,600,000
P2009020067	Wilmington	DE		04/14/2021	5.125		846	327,000
P2009021380	Valley Stream	NY		05/28/2021	6.500	434,437		611,000
P2009020111	Long Beach	NY		01/01/2021	5.750		432	1,320,000
P2009021551	Chehalis	WA		06/29/2021	5.625	444,289		600,000
P2009021581	Ocean City	WA		06/29/2021	5.750	1,407,020		2,000,000
P2009021466	Miami	FL		05/28/2021	5.500	1,111,945		1,500,000
P2009021549	Rocky Point	NY		06/29/2021	5.750	299,918		405,000
P2009021475	Canton	MA		05/28/2021	5.625	349,874		660,000
P2009021560	Miami Beach	FL		06/29/2021	5.625	317,349		630,000
P2009021336	New London	NC		05/28/2021	5.875	275,115		400,000
P2009021355	Miami	FL		05/28/2021	6.750	127,322		188,000
P2009021396	Valley Stream	NY		05/28/2021	4.875	179,956		575,000
P5210212020	Austin	TX		04/09/2021	6.750	220,562		290,000
P2009021398	Downey	CA		05/28/2021	5.750	575,916		725,000
0399999. Mortgages in good standing - Residential mortgages-all other						121,212,967	11,673	221,163,863
0902534	SALINA	NY		04/30/2021	3.230	4,500,000		7,200,000
0902535	SALINA	NY		04/30/2021	3.230	6,500,000		9,800,000
0902536	SALINA	NY		04/30/2021	3.230	2,650,000		3,900,000
0902537	OMAHA	NE		04/30/2021	3.210	8,000,000		14,200,000
0902538	VISTA	CA		06/07/2021	3.450	2,800,000		5,400,000
0902539	CHULA VISTA	CA		06/03/2021	3.370	4,393,947		8,500,000
0902540	LIVINGSTON	NJ		06/09/2021	3.800	7,500,000		11,800,000
0902541	SAN DIEGO	CA		06/02/2021	3.410	4,816,974		11,200,000
9903E42	NEW YORK	NY		02/19/2020	3.660		118,507	17,366,136
990BURG	MIAMI	FL		01/26/2021	3.600		128,000	908,800
990HOW1	SAN FRANCISCO	CA		07/09/2019	6.737		1,757,795	28,521,360
990LANE	NEW YORK	NY		04/15/2020	4.570		64,128	26,909,543
990LUM1	LOS ANGELES	CA		12/20/2019	4.500		715,337	26,441,036
9900CS1	LONG ISLAND CITY	NY		01/03/2020	4.809		305,930	30,425,963

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
990PLH1	NEW YORK	NY		06/26/2019	5.483		32,064	13,457,557
990REN1	PHOENIX	AZ		08/01/2018	5.031		32,583	15,571,545
990RPK1	BROOKLYN	NY		07/18/2018	7.592		136,806	6,953,555
990THEA	LOS ANGELES	CA		11/25/2020	4.320		192,014	19,152,000
990USB1	LOS ANGELES	CA		09/15/2020	3.586		38,713	8,384,900
990VER1	SAN FRANCISCO	CA		07/24/2019	4.487		213,486	29,761,905
990WI561	NEW YORK	NY		04/11/2018	8.050		353,355	15,873,016
V029781	TUCSON	AZ		10/17/2018	5.650		458,760	16,225,445
V029816	HOUSTON	TX		03/21/2019	5.350		1,091,431	32,030,174
V029874	DALLAS	TX		09/09/2019	4.450		292,821	27,760,656
V029881	DALLAS	TX		09/09/2019	4.450		297,836	19,132,344
V029900	INDIANAPOLIS	IN		11/06/2019	4.970		314,387	50,196,934
V029922	STAFFORD	VA		12/12/2019	5.100		22,642	9,345,247
V029955	HOUSTON	TX		02/26/2020	4.450		69,931	10,638,883
V029997	ST LOUIS	MO		12/03/2020	4.100		229,929	12,247,849
0599999. Mortgages in good standing - Commercial mortgages-all other						41,160,921	6,866,455	489,304,848
990PLH2	NEW YORK	NY		06/26/2019	7.163		56,040	16,920,473
990SWAN	LAKE BUENA VISTA	FL		11/02/2018	6.294		1,844,577	99,622,500
0699999. Mortgages in good standing - Mezzanine Loans							1,900,617	116,542,973
0899999. Total Mortgages in good standing						169,473,888	13,378,745	867,111,684
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						169,473,888	13,378,745	867,111,684

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on				
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	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P2009020371	Elkhart	IN		01/29/2021	06/14/2021	115,388		(64)			(64)			109,454		(5,870)	(5,870)
P4191109197	Hamden	CT		06/25/2020	06/14/2021	158,055								161,227		3,172	3,172
P2009020381	Warwick	RI		01/29/2021	05/14/2021	303,346		(37)			(37)			287,592		(15,718)	(15,718)
P2009020194	San Diego	CA		12/30/2020	04/14/2021	897,213		(9)			(9)			875,483		(21,722)	(21,722)
P1912016917	Diamond Bar	CA		06/25/2020	05/14/2021	912,134		(515)			(515)			933,952		22,333	22,333
P1912016282	Chesapeake Beach	MD		06/25/2020	06/14/2021	353,095		(496)			(496)			362,123		9,524	9,524
P2009020388	Miami	FL		01/29/2021	06/14/2021	1,336,905		(292)			(292)			1,267,469		(69,145)	(69,145)
P2002017896	Star	ID		06/25/2020	04/14/2021	475,911		(89)			(89)			487,250		11,428	11,428
P2009020478	Santa Paula	CA		02/09/2021	06/14/2021	532,990		(23)			(23)			520,639		(12,328)	(12,328)
P1912016653	Dallas	TX		06/25/2020	05/14/2021	574,277		(372)			(372)			588,283		14,377	14,377
P1912016385	Oxnard	CA		06/25/2020	04/14/2021	288,620		1			1			294,423		5,801	5,801
P4200110351	Canyon Lake	CA		06/25/2020	04/14/2021	391,434		1			1			399,321		7,886	7,886
P2009020590	RICHMOND	CA		02/24/2021	05/14/2021	420,169		(27)			(27)			407,972		(12,169)	(12,169)
P2009020560	Severance	CO		02/09/2021	05/14/2021	967,388		(56)			(56)			943,891		(23,441)	(23,441)
P4200110484	Doral	FL		06/25/2020	05/14/2021	242,961		10			10			248,250		5,279	5,279
P2001017577	Pacoima	CA		06/25/2020	05/14/2021	408,382		(410)			(410)			419,249		11,278	11,278
P4200110372	Logandale	NV		06/25/2020	05/14/2021	290,048		10			10			295,908		5,850	5,850
P2009020243	LYNN	MA		12/16/2020	04/14/2021	235,610		(5)			(5)			223,404		(12,201)	(12,201)
P2002017797	Carson City	NV		06/25/2020	05/14/2021	163,399		(232)			(232)			168,168		5,001	5,001
P1910015484	Ellensburg	WA		06/25/2020	06/14/2021	539,018		40			40			549,888		10,830	10,830
P2009020399	Central Islip	NY		01/29/2021	05/14/2021	224,377		(26)			(26)			212,722		(11,629)	(11,629)

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					
P4200210823	Merritt Island	FL		06/25/2020	06/14/2021	328,872		(1,027)			(1,027)			339,362		11,516	11,516
P2009020588	Los Angeles	CA		02/24/2021	06/14/2021	2,112,823		(6,466)			(6,466)			2,056,000		(50,357)	(50,357)
P2009020367	Sayreville	NJ		01/29/2021	06/14/2021	242,324		(53)			(53)			229,739		(12,532)	(12,532)
P2009020248	ELLICOTT CITY	MD		12/16/2020	06/14/2021	995,829		(2,603)			(2,603)			949,500		(43,726)	(43,726)
P2002017918	Waxhaw	NC		06/25/2020	06/14/2021	117,209		25			25			119,512		2,277	2,277
P2002802511	Westlake Village	CA		06/25/2020	06/14/2021	1,864,481		(1,479)			(1,479)			1,908,000		44,997	44,997
P2009020139	Greer	SC		12/18/2020	06/01/2021	282,903		(41)			(41)			271,499		(11,364)	(11,364)
P2009020350	LAS VEGAS	NV		12/30/2020	04/14/2021	516,683		(10)			(10)			492,225		(24,447)	(24,447)
P1912016773	Northridge	CA		06/25/2020	04/14/2021	801,529		(175)			(175)			821,038		19,684	19,684
P4191109054	Lakewood	NJ		06/25/2020	05/14/2021	269,817		(125)			(125)			276,088		6,396	6,396
P2009020094	Cary	NC		12/18/2020	06/01/2021	227,690		(32)			(32)			218,503		(9,154)	(9,154)
P4200110153	Belmont	NC		06/25/2020	04/14/2021	426,330		(162)			(162)			438,097		11,929	11,929
P1911015633	Las Vegas	NV		06/25/2020	06/14/2021	566,425		40			40			577,857		11,392	11,392
P5210212020	Austin	TX		04/09/2021	06/14/2021	220,562		(62)			(62)			215,182		(5,318)	(5,318)
P2002017936	Paterson	NJ		06/25/2020	06/14/2021	163,662		8			8			165,832		2,162	2,162
P2009020150	Altadena	CA		12/16/2020	06/14/2021	1,592,856		(206)			(206)			1,546,805		(45,845)	(45,845)
P2009020428	Liberty	NY		01/29/2021	06/14/2021	250,542		(53)			(53)			237,528		(12,961)	(12,961)
P2009020373	Parkland	FL		01/29/2021	06/14/2021	460,458		(101)			(101)			436,544		(23,813)	(23,813)
P4200210952	Johns Island	SC		06/25/2020	05/14/2021	158,483		(197)			(197)			162,939		4,653	4,653
P2001017118	Riverview	FL		06/25/2020	06/14/2021	150,670		10			10			153,695		3,016	3,016
P2009020119	Roseville	CA		12/18/2020	06/14/2021	286,432		(164)			(164)			274,985		(11,282)	(11,282)
P2009020102	Airmont	NY		12/18/2020	06/01/2021	258,586		(24)			(24)			248,113		(10,449)	(10,449)
P4200109972	Los Angeles	CA		06/25/2020	06/14/2021	892,002								910,000		17,998	17,998
P2009020092	Olathe	KS		12/18/2020	05/14/2021	186,176		(63)			(63)			178,739		(7,374)	(7,374)
P1912016641	Dracut	MA		06/25/2020	05/14/2021	125,215		5			5			127,739		2,519	2,519
P2001702363	Hawthorn Woods	IL		06/25/2020	04/14/2021	347,716		(176)			(176)			358,157		10,616	10,616
P2009020237	Los Angeles	CA		12/16/2020	04/14/2021	1,594,167		(227)			(227)			1,540,000		(53,940)	(53,940)
P2009020044	Charlotte	NC		12/16/2020	06/14/2021	274,727		(32)			(32)			266,775		(7,919)	(7,919)
P2009020076	Jamaica	NY		12/18/2020	04/14/2021	575,204		(10)			(10)			551,909		(23,285)	(23,285)
P2002802518	Palm Springs	CA		06/25/2020	06/14/2021	241,350		(498)			(498)			248,166		7,314	7,314
P4200210848	Atlanta	GA		06/25/2020	06/14/2021	192,260		16			16			196,136		3,860	3,860
P4191209247	Woodland Hills	CA		06/25/2020	04/14/2021	811,529		2			2			827,805		16,274	16,274
P1912016770	Greentown	PA		06/25/2020	04/14/2021	196,333		1			1			200,288		3,954	3,954
P2001017478	Oakland	CA		06/25/2020	06/14/2021	409,290		(518)			(518)			419,547		10,774	10,774
P2009020249	DENVER	CO		12/16/2020	06/14/2021	440,449		(131)			(131)			409,566		(30,751)	(30,751)
P2009020062	Maspeth	NY		12/18/2020	05/14/2021	722,108		(830)			(830)			694,549		(26,729)	(26,729)
P2001017193	Oklahoma City	OK		06/25/2020	06/14/2021	93,770		9			9			95,661		1,882	1,882
P2009020390	Great Neck	NY		01/29/2021	05/14/2021	1,568,992		(853)			(853)			1,488,390		(79,750)	(79,750)
P2001017054	Salt Lake City	UT		06/25/2020	06/14/2021	540,597		(1,447)			(1,447)			556,955		17,805	17,805
0900292	AMMON	ID		05/27/2004	05/26/2021	152,314							58,936	58,936			
0900561	SOUTHFIELD	MI		12/15/2005	06/04/2021	4,917,084							4,863,209	3,672,730		(1,190,479)	(1,190,479)
0901095	ATLANTA	GA		12/31/2020	06/04/2021	1,940,543							1,901,848	1,901,848			
0901180	JONESBORO	AR		12/02/2009	06/04/2021	1,810,547							1,724,281	1,701,116		(35,319)	(35,319)
0901262	BETHANY	OK		05/06/2010	06/30/2021	168,790							152,821	152,821			
0901322	JACKSON	MS		10/29/2010	06/23/2021	2,395,026							2,355,089	1,917,186		(437,902)	(437,902)
0901484	WEST ALLIS	WI		07/19/2011	05/07/2021	366,871							313,026	313,026			
0901514	GLENDALE	WI		09/23/2011	06/04/2021	2,262,368							2,224,897	1,918,261		(306,636)	(306,636)
0901575	ABERDEEN	NC		04/26/2012	05/27/2021	6,571,958							6,466,312	6,466,312			
0901625	RIVERVIEW	FL		08/28/2012	04/08/2021	2,628,365							2,547,072	2,547,072			
0901673	DRAPER	UT		11/21/2012	04/08/2021	833,067							807,925	807,925			
0901689	SOMERSET	NJ		01/07/2013	05/03/2021	1,604,066							1,583,748	1,583,748			
0901697	DURHAM	NC		02/25/2013	04/22/2021	1,359,260							1,320,641	1,320,641			
0901744	ROSWELL	GA		04/30/2013	04/13/2021	4,993,052							4,903,119	4,903,119			
0901755	DEERFIELD	IL		05/22/2013	06/23/2021	1,930,514							1,893,489	1,893,489			
0901771	INDIANAPOLIS	IN		06/25/2013	04/01/2021	887,735							868,973	868,973			
0901778	ALPHARETTA	GA		06/27/2013	06/21/2021	1,050,938		358			358		1,032,143	1,032,143			
0901850	RIVERVIEW	FL		12/04/2013	04/08/2021	747,268							725,437	725,437			
0901888	COLORADO SPRINGS	CO		05/16/2014	05/17/2021	3,682,862							3,633,358	3,633,358			
0901892	CHARLOTTE	NC		03/27/2014	05/10/2021	1,693,331							1,674,918	1,674,918			
0901901	VICTORIA	TX		05/14/2014	05/14/2021	1,640,820		305			305		1,596,102	1,596,102			

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					
0901914	DENVER	CO		05/01/2014	05/11/2021	2,579,976							2,516,237	2,516,237			
0901974	TUSTIN	CA		03/24/2015	04/07/2021	2,040,248							2,016,513	2,016,513			
0901975	FULLERTON	CA		03/26/2015	04/07/2021	5,695,693							5,629,430	5,629,430			
0901997	WILMINGTON	CA		07/24/2015	04/28/2021	12,626,104							12,354,903	12,354,903			
0902041	SALEM	OR		07/30/2015	05/26/2021	3,635,910							3,596,007	3,596,007			
0902073	CHULA VISTA	CA		11/19/2015	06/02/2021	2,686,456							2,651,313	2,651,313			
0902085	OWINGS MILLS	MD		01/29/2016	04/28/2021	6,751,183							6,681,774	6,681,774			
0902086	ELLICOTT CITY	MD		01/29/2016	04/28/2021	15,532,132							15,372,447	15,372,447			
0902107	CORPUS CHRISTI	TX		05/02/2016	05/25/2021	3,652,358							3,605,896	3,605,896			
0902171	SAN DIEGO	CA		02/15/2017	06/01/2021	3,705,777							3,660,525	3,660,525			
988MAYF	Washington	DC		06/26/2015	05/19/2021	12,250,000							12,250,000	12,250,000			
989BEL1	LAKEWOOD	CO		09/24/2015	06/28/2021									3,145,490		3,145,490	3,145,490
990NJ3P	LINDEN	NJ		02/11/2020	04/30/2021	5,945,979							7,545,022	7,545,022			
0199999. Mortgages closed by repayment						152,076,366		(19,577)			(19,577)		120,527,411	152,680,811		823,712	823,712
P2009020371	Elkhart	IN		01/29/2021	05/14/2021	2,635		(135)			(135)		2,499	2,499			
P4200210929	Novato	CA		06/25/2020	06/14/2021	520		10			10		529	529			
P2009020413	Bal Harbour	FL		01/29/2021	06/14/2021	5,452		(279)			(279)		5,173	5,173			
P4191109197	Hamden	CT		06/25/2020	05/14/2021	2,718		55			55		2,773	2,773			
P2001017362	Round Rock	TX		06/25/2020	06/14/2021	673		14			14		686	686			
P4191209483	Newtown Square	PA		06/25/2020	06/14/2021	762		15			15		777	777			
P2009020292	Freehold	NJ		12/30/2020	05/14/2021	127,753		(6,791)			(6,791)		120,962	120,962			
P4200110158	Sacramento	CA		06/25/2020	06/14/2021	1,000		23			23		1,023	1,023			
P2009020222	Rancho Mirage	CA		12/30/2020	06/14/2021	1,195		(57)			(57)		1,138	1,138			
P2009020278	Raleigh	NC		12/30/2020	06/14/2021	1,122		(60)			(60)		1,062	1,062			
P2009020655	Hudson	WI		04/09/2021	06/14/2021	270		(9)			(9)		261	261			
P2009020381	Warwick	RI		01/29/2021	04/14/2021	614		(32)			(32)		582	582			
P2009020189	Boerne	TX		12/16/2020	05/14/2021	2,133		(52)			(52)		2,081	2,081			
P2009020365	Plainview	NY		01/29/2021	06/14/2021	2,255		(117)			(117)		2,138	2,138			
P2002017871	Greenfield	WI		06/25/2020	06/14/2021	453		8			8		461	461			
P1912016633	Lutz	FL		06/25/2020	06/14/2021	477		10			10		486	486			
P2009020091	Beverly Hills	CA		12/18/2020	06/14/2021	6,270		(249)			(249)		6,021	6,021			
P2009020334	Capitola	CA		01/27/2021	06/14/2021	10,670		(92)			(92)		10,578	10,578			
P2009020122	Rego Park	NY		12/18/2020	06/14/2021	1,780		(72)			(72)		1,708	1,708			
P2009020098	Katonah	NY		12/18/2020	06/14/2021	1,320		(53)			(53)		1,267	1,267			
P1912016919	San Jose	CA		06/25/2020	05/14/2021	1,593		46			46		1,639	1,639			
P2009020221	Santa Barbara	CA		12/30/2020	06/14/2021	3,291		(156)			(156)		3,135	3,135			
P2001017071	Mill Spring	NC		06/25/2020	06/14/2021	247		5			5		252	252			
P1911016023	Mesa	AZ		06/25/2020	05/14/2021	382		12			12		394	394			
P1912016259	Silver Spring	MD		12/14/2020	05/01/2021	3,345		78		13	91		3,422	3,422			
P2009020060	Corona	NY		12/18/2020	06/14/2021	2,367		(95)			(95)		2,272	2,272			
P1912016714	Brick	NJ		06/25/2020	06/14/2021	1,020		20			20		1,040	1,040			
P2009020118	Sherman Oaks	CA		12/18/2020	06/14/2021	4,399		(178)			(178)		4,221	4,221			
P2009020592	Jacksonville	OR		02/24/2021	06/14/2021	2,267		(82)			(82)		2,185	2,185			
P2001017008	Garden Grove	CA		06/25/2020	05/14/2021	626		11			11		637	637			
P2009020166	Charlotte	NC		12/30/2020	06/14/2021	775		(26)			(26)		748	748			
P4200211038	Peoria	AZ		06/25/2020	06/14/2021	1,619		31			31		1,650	1,650			
P2009020055	Glenn Heights	TX		12/16/2020	05/14/2021	491		(14)			(14)		476	476			
P2009020523	SAN ANTONIO	TX		02/02/2021	06/14/2021	778		(19)			(19)		759	759			
P2001017429	Los Angeles	CA		06/25/2020	06/14/2021	780		15			15		795	795			
P2009020103	New York	NY		12/18/2020	06/14/2021	65,269		(2,559)			(2,559)		62,710	62,710			
P2001017357	Folly Beach	SC		06/25/2020	06/14/2021	1,866		38			38		1,904	1,904			
P2009020364	Queens Village	NY		01/29/2021	06/14/2021	1,832		(95)			(95)		1,736	1,736			
P1912016282	Chesapeake Beach	MD		06/25/2020	04/14/2021	802		21			21		822	822			
P2009020509	SACRAMENTO	CA		02/02/2021	06/14/2021	713		(24)			(24)		689	689			
P2009020490	GLENDALE	AZ		01/14/2021	05/14/2021	898		(30)			(30)		868	868			
P2009020086	Jericho	NY		04/14/2021	05/14/2021	5,894		(235)			(235)		5,659	5,659			
P2009020569	WASHINGTON	DC		03/12/2021	06/14/2021	818		(28)			(28)		791	791			
P2009020538	CLEARFIELD	UT		02/09/2021	06/14/2021	851		(23)			(23)		828	828			
P2001017278	Eagle Mountain	UT		06/25/2020	06/14/2021	899		24			24		923	923			
P2009020388	Miami	FL		01/29/2021	06/14/2021	5,323		(276)			(276)		5,046	5,046			

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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					
P2009020213	East Dundee	IL		12/30/2020	06/14/2021	1,402		(66)			(66)		1,335	1,335			
P2001017121	Cypress	TX		06/25/2020	06/14/2021	1,297		26			26		1,324	1,324			
P1910015438	Moraga	CA		06/25/2020	06/14/2021	2,527		51			51		2,578	2,578			
P2009020156	Missouri City	TX		12/16/2020	06/14/2021	2,144		(57)			(57)		2,087	2,087			
P1912016892	Atlanta	GA		06/25/2020	06/14/2021	1,201		20			20		1,221	1,221			
P2001017282	Atlanta	GA		06/25/2020	05/14/2021	553		11			11		565	565			
P2009020300	Tacoma	WA		12/30/2020	05/14/2021	1,547		(82)			(82)		1,465	1,465			
P2009020236	Covina	CA		12/16/2020	06/14/2021	5,357		(192)			(192)		5,165	5,165			
P2009020618	Marietta	GA		03/12/2021	06/14/2021	1,280		(49)			(49)		1,231	1,231			
P2001017274	Monroe	NC		06/25/2020	06/14/2021	1,376		28			28		1,404	1,404			
P2009020353	Barrington	RI		01/29/2021	05/14/2021	760		(39)			(39)		721	721			
P2009020400	Charlotte	NC		01/29/2021	06/14/2021	1,166		(60)			(60)		1,107	1,107			
P2009020478	Santa Paula	CA		02/09/2021	06/14/2021	370		(9)			(9)		361	361			
P2009020496	PITTSBURGH	PA		01/27/2021	06/14/2021	594		(20)			(20)		574	574			
P2009020434	BULVERDE	TX		01/14/2021	06/14/2021	11,287		(300)			(300)		10,987	10,987			
P2009020452	San Diego	CA		02/09/2021	06/14/2021	1,762		(9)			(9)		1,754	1,754			
P2002802501	Livermore	CA		06/25/2020	06/14/2021	4,112		79			79		4,191	4,191			
P5210212018	Myrtle Beach	SC		04/09/2021	06/14/2021	233		(8)			(8)		225	225			
P4200110334	Chatsworth	CA		06/25/2020	06/14/2021	2,682		54			54		2,736	2,736			
P2009020463	FIRESTONE	CO		01/27/2021	06/14/2021	1,601		(43)			(43)		1,558	1,558			
P2009020087	Tinley Park	IL		03/12/2021	04/01/2021	2,658		(177)			(177)		2,481	2,481			
P1912016757	Eugene	OR		06/25/2020	06/14/2021	4,014		79			79		4,093	4,093			
P4200110015	Houston	TX		06/25/2020	06/14/2021	645		21			21		665	665			
P2009020244	FLOWER MOUND	TX		12/16/2020	06/14/2021	2,278		(117)			(117)		2,161	2,161			
P2001017507	Savannah	GA		03/12/2021	04/01/2021	2,336		2,371			2,371		4,707	4,707			
P1911015919	Alhambra	CA		06/25/2020	06/14/2021	3,234		65			65		3,299	3,299			
P2009020138	Jersey City	NJ		12/18/2020	06/14/2021	1,040		(42)			(42)		998	998			
P2009020582	TINLEY PARK	IL		03/12/2021	06/14/2021	358		(11)			(11)		347	347			
P2001017437	Pearland	TX		06/25/2020	06/14/2021	1,105		30			30		1,135	1,135			
P2009020123	Corona	NY		12/18/2020	06/14/2021	2,606		(106)			(106)		2,500	2,500			
P2009020129	Boca Raton	FL		12/18/2020	06/14/2021	4,396		(178)			(178)		4,218	4,218			
P4200109952	Valparaiso	IN		06/25/2020	06/14/2021	770		24			24		794	794			
P2009020499	REDDING	CT		02/09/2021	06/14/2021	1,648		(48)			(48)		1,600	1,600			
P4200110272	Kennesaw	GA		06/25/2020	06/14/2021	1,489		30			30		1,519	1,519			
P2009020355	Bronx	NY		01/29/2021	06/14/2021	2,290		(119)			(119)		2,171	2,171			
P1912016866	Green Valley	AZ		06/25/2020	06/14/2021	628		12			12		640	640			
P2009020105	Rego Park	NY		12/18/2020	06/14/2021	1,128		(45)			(45)		1,083	1,083			
P2009020099	Foster City	CA		04/14/2021	06/14/2021	7,565		(302)			(302)		7,262	7,262			
P4191209617	Coral Springs	FL		06/25/2020	05/14/2021	855		17			17		872	872			
P2009020635	SAN ANTONIO	TX		03/26/2021	06/14/2021	405		(14)			(14)		391	391			
P2009020556	SPRING HILL	FL		02/24/2021	06/14/2021	264		(6)			(6)		257	257			
P2009020603	Galveston	TX		03/26/2021	06/14/2021	1,403		(47)			(47)		1,356	1,356			
P2009020134	Riverhead	NY		04/14/2021	06/14/2021	198		(8)			(8)		190	190			
P4200110339	Philadelphia	PA		06/25/2020	06/14/2021	333		5			5		338	338			
P1912016653	Dallas	TX		06/25/2020	04/14/2021	616		15			15		631	631			
P1912016663	Oklahoma City	OK		06/25/2020	05/14/2021	253		5			5		258	258			
P2009020634	Fayetteville	GA		04/09/2021	06/14/2021	287		(7)			(7)		280	280			
P2009020589	Fair Oaks	CA		02/24/2021	06/14/2021	964		(29)			(29)		935	935			
P2009020650	New Smyrna Beach	FL		03/26/2021	06/14/2021	359		(10)			(10)		349	349			
P4191209704	Bartlett	IL		06/25/2020	06/14/2021	666		13			13		679	679			
P2009020262	West Grove	PA		12/30/2020	06/14/2021	1,065		(57)			(57)		1,008	1,008			
P2009020647	Land O Lakes	FL		04/09/2021	06/14/2021	138		(5)			(5)		133	133			
P2009020358	Warwick	RI		01/29/2021	06/14/2021	656		(34)			(34)		622	622			
P2002017876	Woodbridge	VA		06/25/2020	06/14/2021	300		6			6		306	306			
P2002017754	Las Vegas	NV		06/25/2020	05/14/2021	1,207		24			24		1,232	1,232			
P2009020576	HENRICO	VA		02/24/2021	06/01/2021	1,128		(30)			(30)		1,098	1,098			
P5210212019	Hendersonville	TN		04/09/2021	06/14/2021	15,997		(314)			(314)		15,683	15,683			
P2009020224	Troutdale	OR		12/30/2020	06/14/2021	52		(2)			(2)		50	50			
P4191007911	Weslaco	TX		06/25/2020	06/14/2021	1,338		27			27		1,365	1,365			
P2009020454	TRACY	CA		01/27/2021	06/14/2021	1,180		(34)			(34)		1,145	1,145			

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P2009020474	EDGEWOOD	MD		01/27/2021	06/14/2021	595		(16)			(16)		579	579			
P4200110287	Atlanta	GA		06/25/2020	06/14/2021	1,271		26			26		1,297	1,297			
P2009020500	Baltimore	MD		02/09/2021	06/14/2021	545		(15)			(15)		530	530			
P2009020547	Bradenton	FL		02/09/2021	06/14/2021	334		(11)			(11)		323	323			
P1911015883	Central Islip	NY		06/25/2020	06/14/2021	497		10			10		508	508			
P4200110351	Canyon Lake	CA		06/25/2020	04/14/2021	405		8			8		413	413			
P2009020280	Vancouver	WA		12/30/2020	06/14/2021	5,006		(266)			(266)		4,740	4,740			
P2009020304	Passaic	NJ		12/30/2020	06/14/2021	912		(48)			(48)		864	864			
P2008802558	Mill Valley	CA		08/14/2020	06/14/2021	3,837							3,837	3,837			
P2009020531	MIAMI	FL		02/02/2021	06/14/2021	1,028		(27)			(27)		1,001	1,001			
P2009020426	Roxbury	CT		01/29/2021	06/14/2021	2,598		(135)			(135)		2,463	2,463			
P2009020363	Kent	WA		01/29/2021	06/14/2021	1,341		(70)			(70)		1,271	1,271			
P2009020261	Glendale	CA		12/30/2020	06/14/2021	5,168		(274)			(274)		4,894	4,894			
P2009020386	Estacada	OR		01/29/2021	06/14/2021	6,202		(320)			(320)		5,882	5,882			
P2009020448	Katy	TX		01/27/2021	06/14/2021	699		(20)			(20)		679	679			
P2001017525	San Diego	CA		06/25/2020	06/14/2021	2,966		60			60		3,025	3,025			
P4191108993	Pittsburgh	PA		06/25/2020	06/14/2021	976		20			20		997	997			
P2009020554	LANHAM	MD		02/09/2021	06/14/2021	733		(20)			(20)		714	714			
P2009020254	Wesley Chapel	FL		01/14/2021	06/14/2021	675		(16)			(16)		658	658			
P1910015085	Snowflake	AZ		06/25/2020	06/14/2021	727		15			15		742	742			
P2009020064	Brooklyn	NY		12/18/2020	06/14/2021	5,917		(231)			(231)		5,686	5,686			
P2009020620	ANDERSON	SC		03/26/2021	06/14/2021	320		(12)			(12)		308	308			
P4191209626	Hesperia	CA		06/25/2020	06/14/2021	459		9			9		468	468			
P2009020117	Roslyn Heights	NY		12/18/2020	06/14/2021	1,193		(48)			(48)		1,145	1,145			
P1911016092	Dawson	GA		06/25/2020	06/14/2021	1,470		30			30		1,500	1,500			
P2001017441	Culver City	CA		06/25/2020	06/14/2021	3,231		77			77		3,308	3,308			
P4200110254	Anaheim	CA		06/25/2020	06/14/2021	3,558		72			72		3,629	3,629			
P2009020083	Sarasota	FL		03/12/2021	04/01/2021	886		(47)			(47)		839	839			
P2009020654	Pennsauken	NJ		04/09/2021	05/14/2021	142		(5)			(5)		137	137			
P2009020441	FRISCO	TX		01/14/2021	06/14/2021	1,255		(36)			(36)		1,219	1,219			
P2009020581	HIGHLAND BEACH	FL		03/12/2021	06/14/2021	355		(11)			(11)		343	343			
P1911015951	Sarasota	FL		06/25/2020	06/14/2021	2,376		48			48		2,424	2,424			
P2009020232	Hurricane	UT		12/30/2020	06/14/2021	706		(17)			(17)		689	689			
P2009020590	RICHMOND	CA		02/24/2021	05/14/2021	402		(12)			(12)		390	390			
P2009020536	LAUDERHILL	FL		02/24/2021	06/14/2021	568		(15)			(15)		553	553			
P2009020045	Cypress	TX		12/16/2020	06/14/2021	6,124		(163)			(163)		5,961	5,961			
P2009020313	Los Angeles	CA		03/12/2021	04/01/2021	1,461		(114)			(114)		1,347	1,347			
P2009020033	WYCKOFF	NJ		12/16/2020	06/14/2021	1,859		(54)			(54)		1,806	1,806			
P2001802471	Santa Clarita	CA		06/25/2020	06/14/2021	1,906		38			38		1,944	1,944			
P2009020552	Brandywine	MD		02/09/2021	06/14/2021	714		(19)			(19)		695	695			
P2009020602	MATAWAN	NJ		03/12/2021	06/14/2021	515		(20)			(20)		495	495			
P2009020204	Hollywood	FL		12/30/2020	06/14/2021	1,047		(50)			(50)		998	998			
P1911015945	Henderson	NV		06/25/2020	06/14/2021	531		11			11		542	542			
P1912016405	McKinney	TX		06/25/2020	06/14/2021	517		10			10		528	528			
P4200110270	Newtown	PA		06/25/2020	06/14/2021	1,940		39			39		1,979	1,979			
P2001017051	Destin	FL		06/25/2020	06/14/2021	1,018		20			20		1,039	1,039			
P2009020493	PIEDMONT	SC		01/27/2021	06/14/2021	543		(14)			(14)		529	529			
P4200210619	Las Vegas	NV		06/25/2020	06/14/2021	2,262		46			46		2,307	2,307			
P2009020283	Area Of Woodland Hills Los An	CA		12/30/2020	06/14/2021	4,522		(240)			(240)		4,282	4,282			
P2009020352	Exeter	RI		01/29/2021	06/14/2021	1,657		(86)			(86)		1,571	1,571			
P2002017867	Sun City Center	FL		06/25/2020	06/14/2021	400		8			8		408	408			
P2009020230	Myrtle Beach	SC		12/30/2020	06/14/2021	548		(18)			(18)		530	530			
P1911015966	Las Vegas	NV		06/25/2020	06/14/2021	255		5			5		260	260			
P2009020560	Severance	CO		02/09/2021	04/14/2021	1,137		(28)			(28)		1,109	1,109			
P2009020233	Houston	TX		12/30/2020	06/14/2021	1,132		(30)			(30)		1,102	1,102			
P4200110484	Doral	FL		06/25/2020	04/14/2021	1,713		37			37		1,750	1,750			
P2009020250	FALLBROOK	CA		12/16/2020	06/14/2021	1,138		(59)			(59)		1,079	1,079			
P2001017577	Pacoima	CA		06/25/2020	04/14/2021	396		11			11		407	407			
P2009020177	Hoytsville	UT		12/16/2020	06/14/2021	753		(25)			(25)		727	727			
P2009020438	Lehigh Acres	FL		02/02/2021	06/14/2021	532		(10)			(10)		521	521			

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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					
P2009020616	Lehigh Acres	FL		04/09/2021	06/14/2021	247		(6)			(6)		241	241			
P4200110372	Logandale	NV		06/25/2020	05/14/2021	487		10			10		497	497			
P2009020546	HYATTSVILLE	MD		02/24/2021	06/14/2021	573		(15)			(15)		558	558			
P2009020460	SUGAR LAND	TX		01/27/2021	06/14/2021	1,883		(50)			(50)		1,833	1,833			
P2009020571	Fort Washington	MD		03/12/2021	06/14/2021	517		(16)			(16)		501	501			
P2009020464	TAMPA	FL		01/27/2021	06/14/2021	515		(14)			(14)		501	501			
P2009020455	Ray Twp	MI		01/27/2021	06/14/2021	589		(16)			(16)		573	573			
P2009020243	LYNN	MA		12/16/2020	04/14/2021	211		(11)			(11)		200	200			
P2001017064	Coral Springs	FL		06/25/2020	05/14/2021	260		5			5		266	266			
P2009020502	BLADENSBURG	MD		02/09/2021	06/14/2021	672		(21)			(21)		651	651			
P2009020375	Northport	NY		01/29/2021	04/14/2021	1,137		(59)			(59)		1,078	1,078			
P2002017797	Carson City	NV		06/25/2020	05/14/2021	283		8			8		291	291			
P1911015669	Mission Viejo	CA		06/25/2020	06/14/2021	2,332		47			47		2,378	2,378			
P1912016435	Porter Ranch	CA		06/25/2020	06/14/2021	3,359		97			97		3,456	3,456			
P2009020056	Kew Gardens Hills	NY		12/18/2020	06/14/2021	688		(28)			(28)		660	660			
P2009020307	Rimrock	AZ		12/30/2020	06/14/2021	490		(26)			(26)		464	464			
P2009020507	SPRING	TX		02/09/2021	06/14/2021	630		(17)			(17)		613	613			
P4190706220	Millsboro	DE		06/25/2020	06/14/2021	2,446		50			50		2,495	2,495			
P1910015484	Ellensburg	WA		06/25/2020	05/14/2021	1,136		23			23		1,159	1,159			
P4200110273	Sandy Springs	GA		06/25/2020	06/14/2021	2,463		80			80		2,542	2,542			
P1912016246	Salisbury	MA		06/25/2020	06/14/2021	1,283		31			31		1,314	1,314			
P2009020321	Big Bear Lake	CA		01/14/2021	06/14/2021	2,619		(70)			(70)		2,549	2,549			
P2009020399	Central Islip	NY		01/29/2021	04/14/2021	413		(21)			(21)		391	391			
P4200210823	Merritt Island	FL		06/25/2020	06/14/2021	737		23			23		760	760			
P1911016090	Marietta	GA		06/25/2020	06/14/2021	12,537		203			203		12,740	12,740			
P2009020532	Avalon	NJ		02/02/2021	06/14/2021	8,347		(222)			(222)		8,125	8,125			
P2009020503	SUISUN CITY	CA		02/09/2021	06/14/2021	1,176		(31)			(31)		1,145	1,145			
P2009020562	Los Angeles	CA		03/12/2021	06/14/2021	4,363		(85)			(85)		4,277	4,277			
P4200110349	St. Cloud	FL		06/25/2020	06/14/2021	721		15			15		735	735			
P2009020125	Brooklyn	NY		12/18/2020	06/14/2021	5,034		(200)			(200)		4,834	4,834			
P2009020225	Surprise	AZ		12/30/2020	05/14/2021	958		(45)			(45)		913	913			
P2009020331	Wellington	FL		01/14/2021	06/14/2021	8,373		(223)			(223)		8,150	8,150			
P1912016925	Woodland	CA		06/25/2020	05/14/2021	1,732		35			35		1,766	1,766			
P2009020488	Denver	CO		01/14/2021	06/14/2021	1,952		(61)			(61)		1,891	1,891			
P2009020469	CLEARWATER	FL		01/27/2021	06/14/2021	1,486		(40)			(40)		1,446	1,446			
P2009020628	EVANSTON	IL		04/09/2021	06/14/2021	226		(8)			(8)		219	219			
P2009020566	ROSWELL	GA		02/02/2021	06/14/2021	2,494		(66)			(66)		2,428	2,428			
P2001017503	Lombard	IL		06/25/2020	05/14/2021	939		23			23		962	962			
P2009020545	LOS ANGELES	CA		03/26/2021	06/14/2021	357		(9)			(9)		348	348			
P4191209305	Washington	DC		06/25/2020	06/14/2021	90		2			2		92	92			
P2002017784	Brentwood	TN		06/25/2020	06/14/2021	1,295		31			31		1,326	1,326			
P2009020085	Flushing	NY		03/12/2021	04/01/2021	1,217		(87)			(87)		1,130	1,130			
P2009020095	Staten Island	NY		12/18/2020	06/14/2021	7,863		(311)			(311)		7,552	7,552			
P2009020600	PORT SAINT LUCIE	FL		03/12/2021	06/14/2021	322		(10)			(10)		312	312			
P1911015992	Bethany	CT		06/25/2020	06/14/2021	3,909		87			87		3,996	3,996			
P2009020522	JACKSONVILLE	FL		02/02/2021	06/14/2021	650		(17)			(17)		633	633			
P1912016817	Addison	TX		06/25/2020	06/14/2021	441		9			9		450	450			
P1912016712	Waukegan	IL		06/25/2020	06/14/2021	433		12			12		445	445			
P2009020322	Crystal Lake	IL		12/30/2020	06/14/2021	760		(20)			(20)		740	740			
P2009020367	Sayreville	NJ		01/29/2021	06/14/2021	738		(38)			(38)		700	700			
P2009020619	North Las Vegas	NV		03/12/2021	05/14/2021	506		(17)			(17)		489	489			
P2009020508	WEST VALLEY CITY	UT		02/09/2021	05/14/2021	471		(13)			(13)		459	459			
P2009020266	Beaumont	CA		12/30/2020	06/14/2021	3,658		(194)			(194)		3,464	3,464			
P2009020467	MIAMI LAKES	FL		02/09/2021	06/14/2021	1,497		(40)			(40)		1,457	1,457			
P2001017268	Orlando	FL		06/25/2020	06/14/2021	507		13			13		520	520			
P2001017117	Punta Gorda	FL		06/25/2020	06/14/2021	688		21			21		709	709			
P4200110088	San Diego	CA		06/25/2020	06/14/2021	1,395		28			28		1,424	1,424			
P1912016721	San Jose	CA		06/25/2020	06/14/2021	3,779		88			88		3,867	3,867			
P4200110395	Cape Coral	FL		06/25/2020	06/14/2021	1,370		16			16		1,386	1,386			
P2009020563	SOUTH BEND	IN		02/24/2021	06/14/2021	6,618		(208)			(208)		6,410	6,410			

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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				
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	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P1911015884	Rocklin	CA		06/25/2020	06/14/2021	2,440		65			65		2,505	2,505			
P2009020405	Lake Arrowhead	CA		01/29/2021	06/14/2021	1,788		(93)			(93)		1,695	1,695			
P2009020005	Sandy	UT		12/30/2020	06/14/2021	230		(3)			(3)		227	227			
P2009020398	Delray Beach	FL		01/29/2021	06/14/2021	711		(37)			(37)		674	674			
P2009020550	MISSOURI CITY	TX		02/24/2021	06/14/2021	1,808		(18)			(18)		1,790	1,790			
P2009020276	Danville	CA		12/30/2020	06/14/2021	3,167		(168)			(168)		2,999	2,999			
P2009020281	Birmingham	AL		12/30/2020	06/14/2021	3,928		(209)			(209)		3,719	3,719			
P2009020042	Scottsdale	AZ		12/16/2020	06/14/2021	635		(17)			(17)		618	618			
P1912016907	Hollywood	MD		06/25/2020	06/14/2021	1,442		29			29		1,471	1,471			
P2009020255	Upper Marlboro	MD		01/14/2021	06/14/2021	580		(20)			(20)		561	561			
P1911015907	Edmond	OK		06/25/2020	06/14/2021	1,322		25			25		1,347	1,347			
P2009020369	Flushing	NY		01/29/2021	06/14/2021	1,090		(57)			(57)		1,033	1,033			
P2001017364	Irvine	CA		03/12/2021	04/01/2021	(21,908)		129			129		(21,779)	(21,779)			
P2009020328	Beaumont	CA		01/14/2021	06/14/2021	977		(28)			(28)		949	949			
P4190706262	Riverview	FL		06/25/2020	06/14/2021	798		16			16		814	814			
P4191108967	Houston	TX		06/25/2020	06/14/2021	2,656		54			54		2,710	2,710			
P2009020459	DORAL	FL		01/27/2021	06/14/2021	1,054		(28)			(28)		1,026	1,026			
P2009020116	New York	NY		12/18/2020	06/14/2021	1,038		(42)			(42)		997	997			
P4200210621	Santa Ana	CA		06/25/2020	06/14/2021	1,923		37			37		1,959	1,959			
P2001017566	Lake Havasu City	AZ		06/25/2020	06/14/2021	538		13			13		551	551			
P2009020101	Rumson	NJ		12/18/2020	06/14/2021	1,420		(56)			(56)		1,363	1,363			
P2009020404	Hallandale Beach	FL		01/29/2021	06/14/2021	1,360		(71)			(71)		1,289	1,289			
P2009020544	Palo Cedro	CA		03/12/2021	06/14/2021	1,219		(35)			(35)		1,183	1,183			
P2009020135	Astoria	NY		12/18/2020	06/14/2021	1,842		(75)			(75)		1,767	1,767			
P2009020465	Los Angeles	CA		01/27/2021	06/14/2021	2,691		(81)			(81)		2,610	2,610			
P4191109039	Costa Mesa	CA		06/25/2020	06/14/2021	5,583		90			90		5,673	5,673			
P2009020555	Hiawassee	GA		02/24/2021	06/14/2021	474		(16)			(16)		458	458			
P4191209569	Irvine	CA		06/25/2020	06/14/2021	3,741		75			75		3,816	3,816			
P2001017055	Los Angeles	CA		06/25/2020	06/14/2021	5,404		109			109		5,513	5,513			
P2009020515	Discovery Bay	CA		02/09/2021	06/14/2021	5,255		(140)			(140)		5,115	5,115			
P2009020073	Staten Island	NY		04/14/2021	06/14/2021	11,731		(474)		3	(471)		11,258	11,258			
P2009020423	Richmond Hill	NY		01/29/2021	06/14/2021	2,962		(153)			(153)		2,809	2,809			
P2008802567	Rancho Santa Margarita	CA		08/14/2020	06/14/2021	7,085							7,085	7,085			
P2009020154	Bethany	CT		12/16/2020	06/14/2021	1,881		(46)			(46)		1,836	1,836			
P2002017918	Waxhaw	NC		06/25/2020	06/14/2021	344		7			7		350	350			
P2001017424	Flower Mound	TX		06/25/2020	06/14/2021	813		16			16		829	829			
P4200210641	St George	UT		06/25/2020	05/14/2021	1,335		32			32		1,367	1,367			
P2009020558	IRVING	TX		02/24/2021	06/14/2021	281		(6)			(6)		276	276			
P2009020485	Clearwater	FL		01/14/2021	06/14/2021	1,245		(30)			(30)		1,215	1,215			
P4191109097	Castle Rock	CO		06/25/2020	06/14/2021	1,258		25			25		1,283	1,283			
P2009020471	TEMECULA	CA		01/27/2021	06/14/2021	4,118		(110)			(110)		4,008	4,008			
P2009020578	WOODBRIDGE	VA		02/24/2021	06/14/2021	259		(8)			(8)		251	251			
P2009020394	Los Angeles	CA		01/29/2021	06/14/2021	5,023		(261)			(261)		4,762	4,762			
P2009020215	Riverveiw	FL		12/30/2020	06/14/2021	917		(43)			(43)		873	873			
P4200110022	Great Meadows	NJ		06/25/2020	06/14/2021	494		10			10		504	504			
P2001017029	Orland Park	IL		06/25/2020	06/14/2021	627		13			13		640	640			
P2009020395	Lake Hughes	CA		01/29/2021	06/14/2021	1,808		(94)			(94)		1,714	1,714			
P2009020112	Commack	NY		12/18/2020	06/14/2021	44,698		(1,775)			(1,775)		42,923	42,923			
P2009020074	Point Pleasant	NJ		12/18/2020	06/14/2021	1,356		(55)			(55)		1,301	1,301			
P2009020425	Marathon	FL		01/29/2021	06/14/2021	4,038		(210)			(210)		3,828	3,828			
P2009020198	Austin	TX		12/30/2020	06/14/2021	725		(21)			(21)		704	704			
P2009020526	SPICEWOOD	TX		02/02/2021	06/14/2021	9,165		(212)			(212)		8,954	8,954			
P2009020288	Beaumont	CA		12/30/2020	06/14/2021	1,839		(98)			(98)		1,741	1,741			
P2009020380	Dallas	OR		01/29/2021	06/14/2021	2,207		(115)			(115)		2,093	2,093			
P2009020415	Sterling Heights	MI		01/29/2021	06/14/2021	821		(43)			(43)		778	778			
P2009020607	STERLING	VA		03/12/2021	06/14/2021	613		(24)			(24)		589	589			
P2009020071	Valley Village	CA		12/18/2020	06/14/2021	1,646		(65)			(65)		1,581	1,581			
P2001017587	Marathon	FL		06/25/2020	06/14/2021	2,912		55			55		2,968	2,968			
P2009020208	Tampa	FL		12/30/2020	05/14/2021	16		(1)			(1)		15	15			
P2009020174	Los Angeles	CA		01/14/2021	06/14/2021	1,195		(6)			(6)		1,189	1,189			

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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					
P2009020294	Katy	TX		12/30/2020	06/14/2021	742		(39)			(39)		702	702			
P2009020179	Oak Hills	CA		12/30/2020	06/14/2021	1,235		(36)			(36)		1,199	1,199			
P4200210687	Jacksonville	FL		06/25/2020	06/14/2021	830		23			23		853	853			
P2009020323	Charlotte	NC		01/14/2021	06/14/2021	598		(16)			(16)		582	582			
P2001017356	Menifee	CA		06/25/2020	06/14/2021	1,008		28			28		1,037	1,037			
P2009020561	SOUTHWEST RANCHES	FL		02/24/2021	06/14/2021	857		(25)			(25)		832	832			
P2009020487	Los Angeles	CA		01/14/2021	06/14/2021	11,332		(332)			(332)		11,000	11,000			
P2009020348	AUGUSTA	MO		12/30/2020	06/14/2021	1,394		(67)			(67)		1,327	1,327			
P2009020311	Tracy	CA		12/30/2020	05/14/2021	2,144		(114)			(114)		2,030	2,030			
P2009020389	Castle Rock	WA		01/29/2021	06/14/2021	793		(40)			(40)		753	753			
P2009020220	Oak Ridge	NC		12/30/2020	06/14/2021	9,870		(467)			(467)		9,402	9,402			
P1910015023	Josephine	TX		06/25/2020	06/14/2021	378		8			8		386	386			
P2009020410	Greenville	NY		01/29/2021	06/14/2021	1,090		(57)			(57)		1,033	1,033			
P2009020109	Valley Stream	NY		12/18/2020	06/14/2021	31,773		(1,248)			(1,248)		30,525	30,525			
P2009020197	Riverview	FL		12/30/2020	06/14/2021	1,093		(34)			(34)		1,059	1,059			
P2001017132	Fayetteville	GA		06/25/2020	06/14/2021	1,515		30			30		1,546	1,546			
P2009020443	EAGLE MOUNTAIN	UT		01/14/2021	06/14/2021	977		(26)			(26)		951	951			
P2009020573	CHICAGO	IL		02/24/2021	06/14/2021	325		(10)			(10)		315	315			
P1912016657	Defiance	MO		06/25/2020	05/14/2021	15,989		324			324		16,313	16,313			
P2009020104	Wheaton	IL		04/14/2021	06/14/2021	13,321		(528)			(528)		12,793	12,793			
P4200110065	Charleston	SC		06/25/2020	05/14/2021	921		19			19		939	939			
P2009020591	RANCHO MISSION VIEJO	CA		02/24/2021	06/14/2021	922		(31)			(31)		891	891			
P2009020504	Los Angeles	CA		02/09/2021	06/14/2021	6							6	6			
P2002017624	Santa Barbara	CA		06/25/2020	06/14/2021	2,599		52			52		2,651	2,651			
P2009020326	Celebration	FL		12/30/2020	05/14/2021	1,068		(28)			(28)		1,040	1,040			
P2001017189	Dinuba	CA		06/25/2020	06/14/2021	946		19			19		965	965			
P2009020393	Valley Stream	NY		01/29/2021	06/14/2021	1,610		(82)			(82)		1,528	1,528			
P2009020422	Saint Albans	NY		01/29/2021	04/14/2021	1,350		(69)			(69)		1,282	1,282			
P2009020528	Coalinga	CA		02/09/2021	05/14/2021	476		(13)			(13)		464	464			
P2009020202	Orlando	FL		12/30/2020	06/14/2021	847		(40)			(40)		807	807			
P4200110363	Royal Oaks	CA		06/25/2020	06/14/2021	1,785		36			36		1,821	1,821			
P2009020630	FORT WORTH	TX		03/26/2021	06/14/2021	210		(7)			(7)		203	203			
P2009020351	HOUSTON	TX		12/30/2020	06/14/2021	1,353		(61)			(61)		1,292	1,292			
P2009020368	Brooklyn	NY		01/29/2021	06/14/2021	6,564		(341)			(341)		6,223	6,223			
P2009020082	Fresh Meadows	NY		04/14/2021	06/14/2021	7,559		(302)			(302)		7,257	7,257			
P2009020242	IRVINE	CA		12/16/2020	05/14/2021	2,704		(93)			(93)		2,611	2,611			
P2009020175	DICKINSON	TX		12/30/2020	06/14/2021	3,135		(107)			(107)		3,028	3,028			
P2009020444	OAKLAND	CA		01/14/2021	06/14/2021	123		(3)			(3)		120	120			
P4200109821	Gilbert	AZ		06/25/2020	06/14/2021	2,303		46			46		2,349	2,349			
P2009020445	NEVADA CITY	CA		01/27/2021	06/14/2021	878		(21)			(21)		856	856			
P1912016331	Lake Worth	FL		06/25/2020	06/14/2021	3,061		61			61		3,123	3,123			
P1912016777	Modesto	CA		06/25/2020	06/14/2021	778		15			15		793	793			
P4200210989	Parkland	FL		06/25/2020	06/14/2021	2,464		49			49		2,513	2,513			
P2009020131	Forest Hills	NY		12/18/2020	06/14/2021	44,522		(1,775)			(1,775)		42,746	42,746			
P4200109846	Bolingbrook	IL		06/25/2020	06/14/2021	1,430		29			29		1,459	1,459			
P4191108841	North Miami Beach	FL		06/25/2020	06/14/2021	588		15			15		603	603			
P2009020114	Daly City	CA		12/18/2020	06/14/2021	1,098		(44)			(44)		1,053	1,053			
P4200109926	Folsom	CA		06/25/2020	06/14/2021	1,935		39			39		1,974	1,974			
P2009020339	EL CAJON	CA		12/30/2020	06/14/2021	2,767		(125)			(125)		2,642	2,642			
P2009020489	Covington	GA		01/14/2021	06/14/2021	973		(30)			(30)		942	942			
P2001017290	Waller	TX		06/25/2020	06/14/2021	794		16			16		810	810			
P2009020432	Bayside	NY		01/29/2021	06/14/2021	1,581		(80)			(80)		1,501	1,501			
P2009020575	Modesto	CA		02/24/2021	06/14/2021	873		(23)			(23)		849	849			
P4191007952	New Smyrna Beach	FL		06/25/2020	06/14/2021	1,587		32			32		1,618	1,618			
P4191109054	Lakewood	NJ		06/25/2020	05/14/2021	604		14			14		618	618			
P2009020527	PASADENA	TX		02/02/2021	05/14/2021	623		(18)			(18)		605	605			
P2009020201	Hollywood	FL		12/30/2020	04/14/2021	622		(29)			(29)		592	592			
P2001017140	Tampa	FL		06/25/2020	06/14/2021	912		18			18		930	930			
P2009020559	DALLAS	TX		02/24/2021	06/14/2021	372		(13)			(13)		360	360			
P2009020295	San Bernardino	CA		12/30/2020	06/14/2021	1,514		(80)			(80)		1,433	1,433			

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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					
P2009020106	Miami Beach	FL		12/18/2020	06/14/2021	5,281		(214)			(214)		5,067	5,067			
P2009020612	Tomball	TX		03/12/2021	06/14/2021	721		(24)			(24)		697	697			
P2009020226	El Cajon	CA		12/30/2020	06/14/2021	4,527		(120)			(120)		4,407	4,407			
P2009020511	North Palm Beach	FL		02/02/2021	05/14/2021	887		(24)			(24)		864	864			
P2009020286	Rancho Cucamonga	CA		12/30/2020	06/14/2021	2,439		(130)			(130)		2,309	2,309			
P2009020341	ANNAPOLIS	MD		12/30/2020	06/14/2021	1,327		(72)			(72)		1,255	1,255			
P4200109785	Charlotte	NC		06/25/2020	06/14/2021	3,978		81			81		4,058	4,058			
P2009020251	RICHARDSON	TX		12/16/2020	06/14/2021	599		(41)			(41)		557	557			
P2009020132	Issaquah	WA		12/18/2020	05/14/2021	501		(20)			(20)		481	481			
P2009020354	Pembroke Pines	FL		01/29/2021	06/14/2021	1,293		(67)			(67)		1,226	1,226			
P1910015124	Boynton Beach	FL		06/25/2020	06/14/2021	3,286		66			66		3,352	3,352			
P2001017370	Simi Valley	CA		06/25/2020	06/14/2021	1,689		34			34		1,723	1,723			
P1911015633	Las Vegas	NV		06/25/2020	05/14/2021	1,035		21			21		1,056	1,056			
P2009020643	NAPLES	FL		03/26/2021	06/14/2021	498		(14)			(14)		483	483			
P2009020383	Cranford	NJ		01/29/2021	06/14/2021	3,431		(177)			(177)		3,254	3,254			
P4200210853	Hollywood	FL		06/25/2020	05/14/2021	2,001		40			40		2,041	2,041			
P2009020362	Granby	MA		01/29/2021	04/14/2021	538		(28)			(28)		510	510			
P2009020228	Houston	TX		01/14/2021	06/14/2021	1,048		(25)			(25)		1,023	1,023			
P2009020068	Jamaica	NY		12/18/2020	06/14/2021	954		(37)			(37)		917	917			
P2002017906	Miami	FL		06/25/2020	06/14/2021	1,075		23			23		1,098	1,098			
P2009020440	San Diego	CA		01/14/2021	06/14/2021	3,226		(78)			(78)		3,148	3,148			
P2009020406	Parkland	FL		01/29/2021	06/14/2021	3,830		(199)			(199)		3,631	3,631			
P2009020305	Mystic	CT		12/30/2020	06/14/2021	829		(44)			(44)		785	785			
P2009020548	MESQUITE	TX		02/24/2021	06/14/2021	254		(9)			(9)		246	246			
P2008802561	Sherman Oaks	CA		08/14/2020	06/14/2021	3,731							3,731	3,731			
P2009020427	PHILADELPHIA	PA		01/29/2021	06/14/2021	1,315		(68)			(68)		1,247	1,247			
P2001017319	Apple Valley	CA		06/25/2020	06/14/2021	380		8			8		387	387			
P2001017439	Houston	TX		06/25/2020	05/14/2021	583		12			12		595	595			
P2009020240	Hilton Head Island	SC		12/16/2020	06/14/2021	2,744		(99)			(99)		2,646	2,646			
P2002017872	Milwaukee	WI		06/25/2020	06/14/2021	486		8			8		494	494			
P2009020412	Hicksville	NY		01/29/2021	06/14/2021	1,899		(97)			(97)		1,802	1,802			
P2009020235	Indian Wells	CA		12/16/2020	06/14/2021	4,782		(149)			(149)		4,633	4,633			
P2009020078	Brooklyn	NY		12/18/2020	06/14/2021	2,617		(106)			(106)		2,512	2,512			
P2009020656	Winter Garden	FL		03/26/2021	06/14/2021	242		(8)			(8)		234	234			
P4200110159	Orlando	FL		06/25/2020	06/14/2021	1,228		23			23		1,252	1,252			
P2009020609	NILES	IL		03/26/2021	06/14/2021	469		(17)			(17)		452	452			
P2009020361	Granby	MA		01/29/2021	06/14/2021	981		(51)			(51)		930	930			
P2009020081	Brooklyn	NY		12/18/2020	06/14/2021	1,036		(42)			(42)		994	994			
P4191108643	Orchard Lake	MI		06/25/2020	06/14/2021	680		14			14		693	693			
P2002017936	Paterson	NJ		06/25/2020	06/14/2021	469		6			6		475	475			
P2009020162	Katy	TX		12/16/2020	05/14/2021	1,370		(30)			(30)		1,340	1,340			
P2009020343	MESA	AZ		12/30/2020	06/14/2021	3,634		(164)			(164)		3,470	3,470			
P2009020168	Encino	CA		12/30/2020	06/14/2021	2,477		(60)			(60)		2,417	2,417			
P2009020163	Washington	DC		12/30/2020	06/14/2021	690		(23)			(23)		667	667			
P2009020615	Manassas	VA		03/12/2021	06/14/2021	679		(23)			(23)		656	656			
P2009020374	Kent	WA		01/29/2021	06/14/2021	2,239		(113)			(113)		2,126	2,126			
P2009020100	Davenport	FL		04/14/2021	06/14/2021	619		(25)			(25)		594	594			
P2009020430	Salem	OR		01/29/2021	06/14/2021	2,635		(137)			(137)		2,498	2,498			
P2009020279	Fontana	CA		12/30/2020	06/14/2021	2,389		(127)			(127)		2,262	2,262			
P2009020340	AVONDALE	AZ		12/30/2020	06/14/2021	1,021		(46)			(46)		975	975			
P2001017125	Hampshire	IL		06/25/2020	06/14/2021	933		19			19		952	952			
P2009020066	Brooklyn	NY		12/18/2020	06/14/2021	5,035		(204)			(204)		4,831	4,831			
P1912016789	West Palm Beach	FL		06/25/2020	06/14/2021	653		17			17		670	670			
P2009020231	Paramount	CA		02/24/2021	06/14/2021	996		(34)			(34)		962	962			
P4200210589	Minneapolis	MN		06/25/2020	06/14/2021	1,868		38			38		1,906	1,906			
P2009020437	Alexandria	VA		01/14/2021	06/14/2021	1,118		(30)			(30)		1,088	1,088			
P2009020290	Torrance	CA		12/30/2020	06/14/2021	1,270		(67)			(67)		1,203	1,203			
P2001017182	Phoenix	AZ		06/25/2020	05/14/2021	891		18			18		909	909			
P2009020256	MISSOURI CITY	TX		01/14/2021	06/14/2021	2,791		(68)			(68)		2,723	2,723			
P2002017901	Huntington Beach	CA		06/25/2020	06/14/2021	5,082		112			112		5,194	5,194			

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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					
P2009020494	KATY	TX		02/02/2021	06/14/2021	725		(18)			(18)		707	707			
P2009020329	PORT ORANGE	FL		01/14/2021	06/14/2021	716		(19)			(19)		697	697			
P2001017358	Muskegon	MI		06/25/2020	06/14/2021	349		7			7		356	356			
P2009020537	Pembroke Pines	FL		02/24/2021	06/14/2021	544		(14)			(14)		529	529			
P1912016726	Phoenix	AZ		06/25/2020	06/14/2021	454		13			13		468	468			
P4191209377	Travelers Rest	SC		06/25/2020	06/14/2021	693		14			14		707	707			
P2009020089	Philadelphia	PA		12/18/2020	06/14/2021	523		(21)			(21)		502	502			
P2009020238	Santa Fe	NM		12/16/2020	06/14/2021	5,069		(150)			(150)		4,919	4,919			
P2001017256	Hillsboro Beach	FL		06/25/2020	06/14/2021	1,928		37			37		1,964	1,964			
P1912016921	Chino	CA		06/25/2020	05/14/2021	1,467		30			30		1,497	1,497			
P2009020593	Henderson	NV		02/24/2021	06/14/2021	3,702		(116)			(116)		3,585	3,585			
P2009020377	Lexington	NC		01/29/2021	06/14/2021	680		(35)			(35)		645	645			
P4200109958	Bailey	CO		06/25/2020	06/14/2021	570		11			11		581	581			
P2010802589	Houston	TX		12/16/2020	05/14/2021	315		(9)			(9)		306	306			
P2009020211	El Cajon	CA		12/30/2020	06/14/2021	2,512		(119)			(119)		2,393	2,393			
P2009020475	Galt	CA		01/27/2021	06/14/2021	1,305		(35)			(35)		1,270	1,270			
P2009020150	Altadena	CA		12/16/2020	06/14/2021	5,860		(169)			(169)		5,691	5,691			
P2009020436	STOCKTON	CA		01/27/2021	06/14/2021	1,062		(28)			(28)		1,033	1,033			
P2009020624	Ahwahnee	CA		03/12/2021	06/14/2021	2,154		(73)			(73)		2,081	2,081			
P1912016915	Lake Wales	FL		06/25/2020	06/14/2021	207		4			4		211	211			
P2009020344	Sandy Springs	GA		12/30/2020	06/14/2021	2,051		(78)			(78)		1,973	1,973			
P1912016596	Aloha	OR		06/25/2020	06/14/2021	737		22			22		759	759			
P1912016665	Shaver Lake	CA		06/25/2020	06/14/2021	414		8			8		422	422			
P2009020409	Bellmore	NY		01/29/2021	06/14/2021	1,234		(62)			(62)		1,172	1,172			
P2009020636	Fort Pierce	FL		03/26/2021	05/14/2021	173		(2)			(2)		171	171			
P1912016827	Farmers Branch	TX		06/25/2020	06/14/2021	469		9			9		478	478			
P2009020529	BURLINGTON	NJ		02/02/2021	06/14/2021	1,542		(45)			(45)		1,497	1,497			
P2002017647	Corona	CA		06/25/2020	06/14/2021	2,820		57			57		2,877	2,877			
P5210212022	Pike Road	AL		04/09/2021	06/14/2021	212		(4)			(4)		207	207			
P1912016566	Clermont	FL		06/25/2020	06/14/2021	819		17			17		836	836			
P1912016905	Orlando	FL		06/25/2020	06/14/2021	1,527		31			31		1,557	1,557			
P4200110034	Huntsville	UT		06/25/2020	06/14/2021	289		6			6		295	295			
P2009020325	Fayetteville	GA		01/14/2021	06/14/2021	611		(21)			(21)		591	591			
P4191109143	Fort Lupton	CO		06/25/2020	06/14/2021	1,634		34			34		1,668	1,668			
P4200210519	Tyler	TX		06/25/2020	06/14/2021	81,595		1,641			1,641		83,236	83,236			
P2009020264	Las Vegas	NV		12/30/2020	06/14/2021	5,965		(317)			(317)		5,648	5,648			
P2009020121	West Babylon	NY		12/18/2020	06/14/2021	298		(12)			(12)		285	285			
P2009020644	Saint Petersburg	FL		03/26/2021	06/14/2021	321		(8)			(8)		314	314			
P2009020126	Brooklyn	NY		12/18/2020	06/14/2021	572		(23)			(23)		549	549			
P2009020608	Perkiomenville	PA		03/12/2021	06/14/2021	967		(33)			(33)		934	934			
P2009020115	San Jose	CA		12/18/2020	06/14/2021	316,712		(12,444)			(12,444)		304,268	304,268			
P2002802507	Oxnard	CA		06/25/2020	06/14/2021	1,590		32			32		1,622	1,622			
P2009020641	Friendswood	TX		04/09/2021	06/14/2021	179		(6)			(6)		173	173			
P2001017461	Paterson	NJ		06/25/2020	06/14/2021	1,030		21			21		1,051	1,051			
P2009020324	RICHMOND	TX		01/14/2021	06/14/2021	3,281		(95)			(95)		3,186	3,186			
P2009020429	West Hills	CA		01/29/2021	06/14/2021	3,041		(158)			(158)		2,883	2,883			
P4200210524	Coral Springs	FL		06/25/2020	06/14/2021	1,655		33			33		1,688	1,688			
P2009020428	Liberty	NY		01/29/2021	05/14/2021	853		(44)			(44)		809	809			
P1912016305	Chandler	AZ		06/25/2020	06/14/2021	1,338		27			27		1,365	1,365			
P2009020301	Renton	WA		12/30/2020	06/14/2021	2,061		(109)			(109)		1,951	1,951			
P2009020648	Rancho Cucamonga	CA		04/09/2021	06/14/2021	1,599		(58)			(58)		1,542	1,542			
P2001017535	Gilroy	CA		06/25/2020	05/14/2021	23							24	24			
P4191209523	West Palm Beach	FL		06/25/2020	06/14/2021	1,275		26			26		1,301	1,301			
P2001017485	Sacramento	CA		06/25/2020	06/14/2021	1,855		37			37		1,892	1,892			
P2009020075	Tracy	CA		12/18/2020	06/14/2021	116,460		(4,568)			(4,568)		111,893	111,893			
P2009020524	HIGHLAND PARK	IL		02/02/2021	06/14/2021	1,072		(29)			(29)		1,043	1,043			
P4200109907	Wichita	KS		03/12/2021	04/01/2021	(6,664)		9			9		(6,655)	(6,655)			
P2009020482	CHARLOTTE	NC		01/27/2021	06/14/2021	157,963		(4,210)			(4,210)		153,753	153,753			
P2009020291	Murrieta	CA		12/30/2020	06/14/2021	1,115		(59)			(59)		1,056	1,056			
P2009020333	Key Largo	FL		01/14/2021	06/14/2021	3,427		(91)			(91)		3,336	3,336			

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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				
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	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P4200110331	Minneapolis	MN		06/25/2020	06/14/2021	1,982		58			58		2,040	2,040			
P2008802562	La Habra Heights	CA		08/14/2020	06/14/2021	2,307							2,307	2,307			
P2009020282	Hudson	FL		12/30/2020	06/14/2021	435		(23)			(23)		412	412			
P2009020622	Knoxville	MD		03/26/2021	06/14/2021	270		(10)			(10)		260	260			
P4200210600	Davenport	FL		06/25/2020	06/14/2021	1,359		32			32		1,392	1,392			
P2009020142	Port Saint Lucie	FL		12/18/2020	06/14/2021	559		(23)			(23)		537	537			
P1912016339	Las Vegas	NV		06/25/2020	06/14/2021	898		18			18		917	917			
P2009020466	ORLANDO	FL		01/27/2021	06/14/2021	1,625		(55)			(55)		1,571	1,571			
P4200109949	Califon	NJ		06/25/2020	06/14/2021	2,650		53			53		2,703	2,703			
P4200110377	North Las Vegas	NV		06/25/2020	05/14/2021	691		16			16		707	707			
P2009020492	ORLANDO	FL		01/27/2021	05/14/2021	784		(21)			(21)		764	764			
P2009020165	Kyle	TX		12/16/2020	06/14/2021	563		(16)			(16)		547	547			
P2009020594	Spring	TX		02/24/2021	06/14/2021	2,638		(69)			(69)		2,569	2,569			
P2009020212	Chicago	IL		12/30/2020	06/14/2021	632		(30)			(30)		602	602			
P2009020265	Encino	CA		12/30/2020	06/14/2021	24,086		(1,278)			(1,278)		22,808	22,808			
P2009020136	Lodi	NJ		12/18/2020	06/14/2021	364		(15)			(15)		349	349			
P2009020084	Bronx	NY		12/18/2020	06/14/2021	1,469		(59)			(59)		1,409	1,409			
P2009020633	Lady Lake	FL		03/26/2021	06/14/2021	1,695		(53)			(53)		1,641	1,641			
P2009020090	Staten Island	NY		04/14/2021	06/14/2021	1,338		(54)			(54)		1,284	1,284			
P2009020330	CHATSWORTH	CA		01/14/2021	06/14/2021	3,142		(84)			(84)		3,059	3,059			
P1911015923	Alhambra	CA		06/25/2020	06/14/2021	3,131		63			63		3,194	3,194			
P1912016729	Chandler	AZ		06/25/2020	06/14/2021	1,642		33			33		1,675	1,675			
P2009020127	Astoria	NY		12/18/2020	06/14/2021	2,264		(92)			(92)		2,172	2,172			
P2009020277	Los Angeles	CA		12/30/2020	06/14/2021	1,532		(81)			(81)		1,450	1,450			
P4200210665	Southwest Ranches	FL		06/25/2020	06/14/2021	4,158		83			83		4,241	4,241			
P2009020512	CEDAR HILL	TX		02/09/2021	05/14/2021	2,429		(65)			(65)		2,365	2,365			
P2009020373	Parkland	FL		01/29/2021	05/14/2021	1,403		(73)			(73)		1,330	1,330			
P2009020059	Staten Island	NY		12/18/2020	06/14/2021	1,421		(55)			(55)		1,366	1,366			
P2009020171	Oakland	CA		12/30/2020	06/14/2021	1,121		(30)			(30)		1,091	1,091			
P2009020447	PRESCOTT VALLEY	AZ		01/14/2021	06/14/2021	872		(23)			(23)		848	848			
P1909014241	Phillipsburg	NJ		06/25/2020	06/14/2021	717		15			15		732	732			
P4200210901	Overland Park	KS		06/25/2020	06/14/2021	463		9			9		472	472			
P2009020611	BLADENSBURG	MD		03/12/2021	06/14/2021	348		(12)			(12)		337	337			
P1908013340	Irvine	CA		06/25/2020	06/14/2021	1,958		38			38		1,996	1,996			
P2009020397	Haines City	FL		01/29/2021	05/14/2021	1,799		(93)			(93)		1,705	1,705			
P2009020346	QUEEN CREEK	AZ		12/30/2020	06/14/2021	825		(50)			(50)		775	775			
P1912016715	Altadena Area	CA		06/25/2020	06/14/2021	3,876		76			76		3,952	3,952			
P2009020133	Plantation	FL		12/18/2020	06/14/2021	525		(21)			(21)		504	504			
P2009020379	Northport	NY		01/29/2021	06/14/2021	2,096		(109)			(109)		1,987	1,987			
P2009020234	Jackson	NJ		12/30/2020	04/14/2021	1,026		(27)			(27)		999	999			
P2009020392	Salem	OR		01/29/2021	06/14/2021	2,396		(124)			(124)		2,271	2,271			
P4200109834	Richmond	TX		06/25/2020	06/14/2021	211		3			3		214	214			
P4191209357	Gilbert	AZ		06/25/2020	06/14/2021	1,866		38			38		1,903	1,903			
P2009020549	HUMBLE	TX		02/24/2021	06/14/2021	297		(9)			(9)		288	288			
P2009020366	Miami	FL		01/29/2021	06/14/2021	959		(50)			(50)		909	909			
P2009020580	Bridgeton	NJ		03/12/2021	06/14/2021	242		(8)			(8)		235	235			
P2001802485	Wadsworth	OH		06/25/2020	06/14/2021	342		7			7		349	349			
P2009020072	Cape May	NJ		12/18/2020	05/14/2021	654		(27)			(27)		628	628			
P2009020070	Brooklyn	NY		12/18/2020	06/14/2021	2,003		(81)			(81)		1,922	1,922			
P2009020599	St Pete Beach	FL		03/26/2021	06/14/2021	2,494		(78)			(78)		2,416	2,416			
P2009020217	Kingsland	TX		12/30/2020	06/14/2021	4,653		(220)			(220)		4,433	4,433			
P2009020336	Hemet	CA		01/14/2021	06/14/2021	718		(24)			(24)		694	694			
P2009020449	WASHINGTON	DC		01/14/2021	06/14/2021	840		(28)			(28)		812	812			
P4200110097	Willcox	AZ		06/25/2020	06/14/2021	681		14			14		694	694			
P2002017986	Yorba Linda	CA		06/25/2020	06/14/2021	4,129		73			73		4,202	4,202			
P2009020495	Apple Valley	CA		02/09/2021	06/14/2021	890		(26)			(26)		865	865			
P2009020401	Brooklyn	NY		01/29/2021	06/14/2021	3,601		(187)			(187)		3,414	3,414			
P2009020275	Lawrenceville	GA		12/30/2020	06/14/2021	996		(53)			(53)		943	943			
P2009020110	Sparta	NJ		12/18/2020	06/14/2021	22,937		(919)			(919)		22,018	22,018			
P2009020169	Fort Lee	NJ		12/30/2020	05/14/2021	830		(24)			(24)		806	806			

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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		Foreign Exchange Gain	Realized Gain	Total Gain
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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
P2009020057	Bronx	NY		12/18/2020	06/14/2021	1,500		(59)			(59)		1,441	1,441			
P2009020180	Miramar	FL		12/30/2020	06/14/2021	722		(16)			(16)		706	706			
P4200210952	Johns Island	SC		06/25/2020	04/14/2021	145		4			4		150	150			
P2009020649	Summerville	SC		04/09/2021	06/14/2021	276		(9)			(9)		267	267			
P2009020424	Parrish	FL		01/29/2021	06/14/2021	918		(47)			(47)		871	871			
P2001017237	Moorpark	CA		06/25/2020	06/14/2021	1,022		21			21		1,043	1,043			
P2001017316	Leander	TX		06/25/2020	05/14/2021	553		11			11		564	564			
P2002017725	Moreno Valley	CA		06/25/2020	06/14/2021	533		11			11		544	544			
P2009020370	Lake Worth	FL		01/29/2021	06/14/2021	2,319		(118)			(118)		2,201	2,201			
P2001017276	Griffin	GA		06/25/2020	06/14/2021	482		10			10		492	492			
P2009020472	HUTTO	TX		02/09/2021	06/14/2021	624		(9)			(9)		615	615			
P4191008248	Bonita	CA		04/14/2021	06/14/2021	4,854		96		46	142		4,950	4,950			
P2001017118	Riverview	FL		06/25/2020	04/14/2021	501		10			10		511	511			
P2009020223	Spring	TX		12/30/2020	06/14/2021	1,200		(57)			(57)		1,143	1,143			
P2009020577	BOERNE	TX		02/24/2021	06/14/2021	1,025		(27)			(27)		998	998			
P2009020172	Collinsville	TX		12/16/2020	06/14/2021	1,147		(31)			(31)		1,116	1,116			
P2009020479	ROSELLE	IL		01/27/2021	06/14/2021	467		(10)			(10)		457	457			
P2009020141	Pittsburg	CA		12/18/2020	06/14/2021	821		(31)			(31)		790	790			
P2009020539	FREDERICK	MD		02/02/2021	06/14/2021	660		(18)			(18)		642	642			
P2009020270	Pocatello	ID		12/30/2020	06/14/2021	4,721		(251)			(251)		4,470	4,470			
P2009020113	Miami Beach	FL		12/18/2020	06/14/2021	2,381		(91)			(91)		2,290	2,290			
P1912016619	Queen Creek	AZ		06/25/2020	06/14/2021	857		28			28		885	885			
P2009020391	Shutesbury	MA		01/29/2021	04/14/2021	528		(27)			(27)		501	501			
P2009020604	HAMPTON	VA		03/12/2021	06/14/2021	2,912		(98)			(98)		2,814	2,814			
P2001702367	Alsip	IL		06/25/2020	06/14/2021	734		19			19		752	752			
P2009020517	DETROIT	MI		02/02/2021	06/14/2021	1,331		(39)			(39)		1,293	1,293			
P2009020119	Roseville	CA		12/18/2020	06/14/2021	1,033		(41)			(41)		991	991			
P2009020356	New York	NY		01/29/2021	05/14/2021	1,509		(77)			(77)		1,432	1,432			
P2009020579	MAGNA	UT		02/24/2021	05/14/2021	216		(6)			(6)		210	210			
P2009020312	Renton	WA		12/30/2020	06/14/2021	3,623		(192)			(192)		3,431	3,431			
P2009020093	Brooklyn	NY		03/12/2021	04/01/2021	4,258		(199)			(199)		4,059	4,059			
P2002018021	Sunnyvale	CA		06/25/2020	06/14/2021	4,677		94			94		4,771	4,771			
P2009020646	VICTORVILLE	CA		03/26/2021	06/14/2021	151		(6)			(6)		145	145			
P2009020263	Santa Margarita	CA		12/30/2020	06/14/2021	2,129		(113)			(113)		2,016	2,016			
P2002018015	Clarendon Hills	IL		06/25/2020	06/14/2021	2,955		59			59		3,014	3,014			
P2009020214	Fort Myers	FL		12/30/2020	06/14/2021	6,079		(288)			(288)		5,791	5,791			
P1912016931	San Diego	CA		06/25/2020	06/14/2021	3,477		70			70		3,547	3,547			
P1911015549	Garden Ridge	TX		06/25/2020	06/14/2021	207,704		4,189			4,189		211,893	211,893			
P2009020205	Boise	ID		12/30/2020	06/14/2021	933		(44)			(44)		889	889			
P2002017990	La Puente	CA		06/25/2020	06/14/2021	1,538		31			31		1,569	1,569			
P2009020416	New Hyde Park	NY		01/29/2021	06/14/2021	2,756		(143)			(143)		2,613	2,613			
P2009020382	Bayonne	NJ		01/29/2021	06/14/2021	1,851		(96)			(96)		1,755	1,755			
P1912016281	Winfield	IL		06/25/2020	05/14/2021	1,024		21			21		1,045	1,045			
P2009020540	LA QUINTA	CA		02/09/2021	06/14/2021	2,089		(56)			(56)		2,033	2,033			
P2009020274	Pasadena	MD		12/30/2020	06/14/2021	1,986		(106)			(106)		1,881	1,881			
P2009020498	LEHIGH ACRES	FL		02/02/2021	06/14/2021	450		(13)			(13)		437	437			
P2009020009	Santa Monica	CA		12/16/2020	06/14/2021	143		(2)			(2)		141	141			
P2009020188	Fort Pierce	FL		01/27/2021	06/14/2021	692		(20)			(20)		672	672			
P2002017634	Orlando	FL		06/25/2020	06/14/2021	706		14			14		721	721			
P2009020128	Flushing	NY		12/18/2020	06/14/2021	497		(20)			(20)		477	477			
P2009020378	Beaufort	SC		01/29/2021	06/14/2021	1,366		(71)			(71)		1,296	1,296			
P2009020209	Hutchinson Island	FL		12/30/2020	06/14/2021	11,941		(565)			(565)		11,375	11,375			
P2009020200	Henrico	VA		03/12/2021	04/01/2021	728		(54)			(54)		674	674			
P2009020271	Sonoma	CA		12/30/2020	06/14/2021	2,911		(155)			(155)		2,756	2,756			
P2009020360	Villa Park	IL		01/29/2021	06/14/2021	366		(19)			(19)		347	347			
P2001017263	Los Angeles	CA		03/12/2021	04/01/2021	686		17			17		704	704			
P2009020080	Portsmouth	NH		03/12/2021	04/01/2021	55,893		(2,247)			(2,247)		53,646	53,646			
P4200210699	Landing	NJ		06/25/2020	06/14/2021	1,065		21			21		1,086	1,086			
P2009020302	Mojave	CA		12/30/2020	06/14/2021	492		(26)			(26)		466	466			
P2009020621	CARTHAGE	TX		03/26/2021	06/14/2021	155		(5)			(5)		151	151			

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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
P4200210627	Santa Ana	CA		06/25/2020	06/14/2021	1,845		35			35		1,880	1,880			
P2009020480	Kyle	TX		02/09/2021	06/14/2021	434		(12)			(12)		422	422			
P2009020574	Clarksburg	MD		02/24/2021	06/14/2021	635		(17)			(17)		618	618			
P1911015920	Alhambra	CA		06/25/2020	06/14/2021	3,238		65			65		3,303	3,303			
P2001017339	Wesley Chapel	FL		06/25/2020	06/14/2021	648		13			13		661	661			
P2009020199	Hillsboro	OR		12/30/2020	06/14/2021	3,439		(163)			(163)		3,276	3,276			
P2009020407	Rochester	NY		01/29/2021	06/14/2021	462		(24)			(24)		438	438			
P2009020218	Brownsburg	IN		12/30/2020	06/14/2021	1,807		(86)			(86)		1,721	1,721			
P2009020651	Bruce Township	MI		04/09/2021	06/14/2021	934		(25)			(25)		909	909			
P2009020357	Chicago	IL		01/29/2021	06/14/2021	236,095		(12,097)			(12,097)		223,998	223,998			
P2009020303	Ypsilanti	MI		12/30/2020	06/14/2021	882		(47)			(47)		835	835			
P2009020497	DALLAS	TX		01/27/2021	06/14/2021	3,664		(98)			(98)		3,567	3,567			
P2009020516	HOUSTON	TX		02/09/2021	06/14/2021	584		(20)			(20)		564	564			
P2009020268	Fillmore	CA		12/30/2020	06/14/2021	2,819		(150)			(150)		2,669	2,669			
P2001017459	Temple City	CA		06/25/2020	06/14/2021	2,559		48			48		2,607	2,607			
P2009020572	Baltimore	MD		02/24/2021	06/14/2021	311		(8)			(8)		303	303			
P2009020096	Cedarhurst	NY		12/18/2020	06/14/2021	2,103		(83)			(83)		2,020	2,020			
P2009020216	Franklin	WI		12/30/2020	06/14/2021	1,411		(67)			(67)		1,344	1,344			
P2009020079	Rego Park	NY		12/18/2020	06/14/2021	1,162		(47)			(47)		1,115	1,115			
P2009020473	LAS VEGAS	NV		01/27/2021	06/14/2021	2,264		(60)			(60)		2,204	2,204			
P2009020349	JACKSONVILLE	FL		12/30/2020	06/14/2021	3,206		(130)			(130)		3,076	3,076			
P2009020439	JACKSONVILLE	FL		01/14/2021	06/14/2021	738		(21)			(21)		717	717			
P1912016390	Clovis	CA		06/25/2020	06/14/2021	1,085		21			21		1,106	1,106			
P2009020565	HAGERSTOWN	MD		02/24/2021	05/14/2021	562		(18)			(18)		544	544			
P2009020306	Oakland	CA		12/30/2020	06/14/2021	1,832		(97)			(97)		1,734	1,734			
P2009020287	Germantown	MD		12/30/2020	06/14/2021	1,011		(54)			(54)		957	957			
P2001017434	Hackensack	NJ		06/25/2020	06/14/2021	949		19			19		969	969			
P1911015921	Alhambra	CA		06/25/2020	06/14/2021	2,690		54			54		2,744	2,744			
P2009020637	Hagerstown	MD		03/26/2021	06/14/2021	113		(4)			(4)		108	108			
P2009020258	ATLANTA	GA		01/14/2021	05/14/2021	4,289		(114)			(114)		4,175	4,175			
P2001017123	Los Alamitos	CA		06/25/2020	06/14/2021	1,259		25			25		1,284	1,284			
P2009020097	Orlando	FL		12/18/2020	05/14/2021	11,137		(450)			(450)		10,687	10,687			
P2002802520	Pomona	CA		06/25/2020	06/14/2021	1,033		21			21		1,054	1,054			
P2009020309	Pasadena	MD		12/30/2020	06/14/2021	1,015		(54)			(54)		961	961			
P2001017372	San Diego	CA		06/25/2020	06/14/2021	1,870		37			37		1,907	1,907			
P2009020598	DUNDALK	MD		03/12/2021	06/14/2021	303		(10)			(10)		293	293			
P2009020308	San Mateo	CA		12/30/2020	06/14/2021	5,145		(273)			(273)		4,871	4,871			
P2009020259	Modesto	CA		12/30/2020	06/14/2021	390		(10)			(10)		380	380			
P2009020585	Fort Lupton	CO		03/12/2021	06/14/2021	1,713		(50)			(50)		1,663	1,663			
P2009020092	Olathe	KS		12/18/2020	05/14/2021	1,043		(42)			(42)		1,001	1,001			
P1912016641	Dracut	MA		06/25/2020	05/14/2021	258		5			5		263	263			
P1912016824	Santa Clarita	CA		06/25/2020	06/14/2021	744		15			15		759	759			
P2001702363	Hawthorn Woods	IL		06/25/2020	04/14/2021	259		8			8		267	267			
P2009020269	Acton	CA		12/30/2020	04/14/2021	2,422		(129)			(129)		2,293	2,293			
P2009020077	Corona	NY		12/18/2020	06/14/2021	473		(19)			(19)		454	454			
P2009020557	PITTSBURG	CA		02/24/2021	06/14/2021	832		(22)			(22)		809	809			
P2009020332	Dallas	TX		01/14/2021	06/14/2021	921		(24)			(24)		896	896			
P2009020451	CYPRESS	TX		01/14/2021	06/14/2021	1,188		(9)			(9)		1,179	1,179			
P2009020535	NEW CASTLE	DE		02/24/2021	06/14/2021	327		(11)			(11)		316	316			
P2009020418	Miami	FL		01/29/2021	06/14/2021	2,346		(122)			(122)		2,224	2,224			
P2009020272	Temecula	CA		12/30/2020	06/14/2021	4,116		(219)			(219)		3,897	3,897			
P1908013748	Dublin	OH		06/25/2020	06/14/2021	1,985		40			40		2,025	2,025			
P2009020359	Duluth	GA		01/29/2021	06/14/2021	1,416		(73)			(73)		1,342	1,342			
P2009020318	roseville	CA		01/14/2021	06/14/2021	1,050		(28)			(28)		1,022	1,022			
P4200110242	Fountain Hills	AZ		06/25/2020	06/14/2021	1,699		44			44		1,743	1,743			
P2009020289	Westlake	OH		12/30/2020	06/14/2021	545		(29)			(29)		516	516			
P2009020245	RIVERSIDE	CA		02/12/2021	04/01/2021	18,430		(900)			(900)		17,530	17,530			
P2009020417	Hicksville	NY		01/29/2021	06/14/2021	2,244		(117)			(117)		2,127	2,127			
P2009020435	SNELLVILLE	GA		01/14/2021	06/14/2021	681		(18)			(18)		663	663			
P2001017551	Raleigh	NC		06/25/2020	06/14/2021	1,387		28			28		1,415	1,415			

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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					
P2009020384	New York	NY		01/29/2021	06/14/2021	882		(46)			(46)		836	836			
P2009020164	Manteca	CA		12/16/2020	06/14/2021	3,286		(95)			(95)		3,191	3,191			
P2009020595	PARSIPPANY-TROY HILLS	NJ		03/12/2021	06/14/2021	678		(23)			(23)		655	655			
P4200110249	Encinitas	CA		06/25/2020	06/14/2021	2,166		50			50		2,216	2,216			
P2009020124	Bethel Island	CA		12/18/2020	06/14/2021	2,083		(84)			(84)		1,999	1,999			
P4200210777	Wellington	FL		06/25/2020	06/14/2021	246		5			5		251	251			
P2002018000	Mammoth Lakes	CA		06/25/2020	05/14/2021	1,007		16			16		1,023	1,023			
P2009020044	Charlotte	NC		12/16/2020	05/14/2021	509		(15)			(15)		494	494			
P2009020476	SANTA ROSA	CA		01/27/2021	06/14/2021	1,246		(33)			(33)		1,213	1,213			
P2009020267	Fairfield	CA		12/30/2020	06/14/2021	2,969		(158)			(158)		2,811	2,811			
P2009020614	Denver	CO		03/26/2021	06/14/2021	1,090		(32)			(32)		1,058	1,058			
P2009020273	San Jose	CA		12/30/2020	06/14/2021	2,233		(119)			(119)		2,115	2,115			
P2009020076	Jamaica	NY		12/18/2020	04/14/2021	73		(3)			(3)		70	70			
P2009020137	Monmouth Beach	NJ		12/18/2020	06/14/2021	519		(21)			(21)		498	498			
P2009020157	Auburn	WA		12/16/2020	06/14/2021	681		(20)			(20)		661	661			
P2009020606	Derby	KS		03/12/2021	05/14/2021	508		(18)			(18)		490	490			
P1910015140	Seattle	WA		06/25/2020	06/14/2021	1,244		25			25		1,269	1,269			
P2009020610	BELLEVILLE	NJ		03/12/2021	06/14/2021	614		(22)			(22)		592	592			
P1912016979	Norco	CA		06/25/2020	06/14/2021	4,018		81			81		4,098	4,098			
P2009020596	Littleton	CO		03/12/2021	06/14/2021	417		(14)			(14)		403	403			
P2009020442	PALM BEACH GARDENS	FL		01/14/2021	06/14/2021	708		(19)			(19)		689	689			
P2001017374	Gresham	OR		06/25/2020	06/14/2021	627		12			12		640	640			
P2009020376	Melville	NY		01/29/2021	06/14/2021	5,427		(282)			(282)		5,145	5,145			
P2001017359	Roxbury	CT		06/25/2020	06/14/2021	1,772		36			36		1,808	1,808			
P2009020640	MIAMI	FL		03/12/2021	06/14/2021	646		(20)			(20)		626	626			
P2009020152	Crowley	TX		12/16/2020	05/14/2021	532		(15)			(15)		516	516			
P2009020061	Miami	FL		12/18/2020	06/14/2021	625		(25)			(25)		601	601			
P2009020652	WOODLAND HILLS	CA		04/09/2021	06/14/2021	1,780		(48)			(48)		1,732	1,732			
P2009020481	KING OF PRUSSIA	PA		01/27/2021	06/14/2021	1,093		(32)			(32)		1,061	1,061			
P2009020631	Petaluma	CA		03/26/2021	06/14/2021	1,014		(32)			(32)		982	982			
P2009020411	Pinecrest	FL		01/29/2021	06/14/2021	5,966		(306)			(306)		5,660	5,660			
P2009020088	Providence	RI		12/18/2020	06/14/2021	805		(33)			(33)		772	772			
P2009020456	Castle Rock	CO		12/16/2020	06/14/2021	9,093		(314)			(314)		8,779	8,779			
P2009020284	Benicia	CA		12/30/2020	06/14/2021	1,693		(90)			(90)		1,603	1,603			
P4200110328	Encino	CA		06/25/2020	06/14/2021	5,325		107			107		5,431	5,431			
P2009020534	AMBOY	WA		02/02/2021	05/14/2021	747		(20)			(20)		727	727			
P2009020645	Dallas	TX		04/09/2021	06/14/2021	652		(25)			(25)		627	627			
P1912016880	Danville	CA		06/25/2020	06/14/2021	1,766		36			36		1,801	1,801			
P2009020402	Red Bank	NJ		01/29/2021	06/14/2021	1,776		(92)			(92)		1,684	1,684			
P2009020491	STAFFORD	VA		02/09/2021	05/14/2021	1,102		(29)			(29)		1,073	1,073			
P4200210848	Atlanta	GA		06/25/2020	05/14/2021	500		10			10		510	510			
P2009020525	CHESAPEAKE	VA		02/09/2021	06/14/2021	681		(18)			(18)		663	663			
P2002017684	Aurora	CO		06/25/2020	06/14/2021	650		12			12		662	662			
P1912016939	Destin	FL		06/25/2020	06/14/2021	1,250		25			25		1,276	1,276			
P2009020187	Houston	TX		12/30/2020	06/14/2021	1,137		(33)			(33)		1,104	1,104			
P2009020450	CORDOVA	TN		01/14/2021	06/14/2021	544		(13)			(13)		531	531			
P2009020461	Bakersfield	CA		01/27/2021	06/14/2021	805		(2)			(2)		803	803			
P2009020613	New Braunfels	TX		03/12/2021	06/14/2021	2,125		(67)			(67)		2,059	2,059			
P2009020387	New Waverly	TX		01/29/2021	06/14/2021	1,942		(101)			(101)		1,841	1,841			
P1912016954	Lake Havasu City	AZ		06/25/2020	06/14/2021	674		17			17		691	691			
P1912016782	Oakville	CT		06/25/2020	05/14/2021	4,081		83			83		4,163	4,163			
P1911015833	Beach City	TX		06/25/2020	06/14/2021	1,083		22			22		1,105	1,105			
P4200110233	San Juan Capistrano	CA		06/25/2020	06/14/2021	1,760		35			35		1,796	1,796			
P2009020108	Sewell	NJ		12/18/2020	06/14/2021	860		(35)			(35)		825	825			
P2009020396	Oakland	CA		01/29/2021	06/14/2021	2,659		(138)			(138)		2,521	2,521			
P2009020642	Manor	TX		03/26/2021	05/14/2021	258		(9)			(9)		249	249			
P2009020541	CENTREVILLE	VA		02/09/2021	06/14/2021	896		(24)			(24)		873	873			
P2009020345	PORTERVILLE	CA		12/30/2020	06/14/2021	942		(39)			(39)		903	903			
P2009020252	HOLT	MO		12/16/2020	06/14/2021	1,499		(57)			(57)		1,441	1,441			
P2002017825	Edmond	OK		06/25/2020	06/14/2021	968		20			20		987	987			

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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				
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	Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
P1912016770	Greentown	PA		06/25/2020	04/14/2021	211		4			4		215	215			
P2009020316	Lancaster	CA		03/12/2021	04/01/2021	2,564		(189)			(189)		2,375	2,375			
P2009020421	Turner	OR		01/29/2021	06/14/2021	1,886		(98)			(98)		1,788	1,788			
P2009020408	Lynbrook	NY		01/29/2021	06/14/2021	1,851		(96)			(96)		1,755	1,755			
P2009020385	Austin	TX		01/29/2021	06/14/2021	2,789		(145)			(145)		2,644	2,644			
P2009020338	PEORIA	AZ		01/14/2021	06/14/2021	341		(10)			(10)		331	331			
P2009020178	Orlando	FL		12/16/2020	06/14/2021	1,457		(39)			(39)		1,419	1,419			
P4191109008	Richmond	TX		06/25/2020	06/14/2021	824		17			17		841	841			
P4191209630	Portage	MI		06/25/2020	06/14/2021	404		11			11		415	415			
P2009020203	Lombard	IL		12/30/2020	06/14/2021	986		(47)			(47)		939	939			
P2009020506	CONYERS	GA		02/09/2021	06/14/2021	807		(22)			(22)		785	785			
P2009020519	EDMOND	OK		02/02/2021	06/14/2021	1,270		(34)			(34)		1,236	1,236			
P2009020069	New York	NY		04/14/2021	06/14/2021	4,965		(201)			(201)		4,764	4,764			
P2009020567	Newport Beach	CA		03/12/2021	06/14/2021	278		(5)			(5)		273	273			
P2009020587	WOOD DALE	IL		03/12/2021	06/14/2021	544		(17)			(17)		527	527			
P2008802559	Carmel	CA		08/14/2020	06/14/2021	1,003							1,003	1,003			
P2009020067	Wilmington	DE		04/14/2021	05/14/2021	44,700		(1,777)			(1,777)		42,923	42,923			
P2001017220	Las Vegas	NV		06/25/2020	06/14/2021	1,811		36			36		1,847	1,847			
P2009020111	Long Beach	NY		03/12/2021	04/01/2021	1,427		(107)			(107)		1,321	1,321			
P4191209707	Palmdale	CA		06/25/2020	06/14/2021	937		19			19		956	956			
P2009020247	CARROLLTON	TX		12/16/2020	06/14/2021	1,604		(74)			(74)		1,530	1,530			
P2009020510	GAINESVILLE	FL		02/09/2021	06/14/2021	671		(19)			(19)		652	652			
P2009020161	Granada Hills	CA		12/16/2020	06/14/2021	3,134		(83)			(83)		3,050	3,050			
P2009020196	Huntersville	NC		12/30/2020	06/14/2021	42,347		(1,226)			(1,226)		41,121	41,121			
P2001017135	San Diego	CA		06/25/2020	06/14/2021	2,699		54			54		2,754	2,754			
P2009020319	Dacono	CO		12/30/2020	06/14/2021	843		(28)			(28)		815	815			
P2009020227	Lakewood	CO		12/30/2020	06/14/2021	982		(26)			(26)		956	956			
P2009020130	Flushing	NY		12/18/2020	06/14/2021	1,611		(65)			(65)		1,546	1,546			
P2001017478	Oakland	CA		06/25/2020	05/14/2021	144		4			4		147	147			
P2001017149	Salem	OR		06/25/2020	06/14/2021	519		10			10		529	529			
P2009020107	Miami	FL		12/18/2020	06/14/2021	1,200		(49)			(49)		1,152	1,152			
P2009020533	BRADENTON	FL		02/02/2021	06/14/2021	638		(17)			(17)		621	621			
P2009020627	Vallejo	CA		03/26/2021	06/14/2021	342		(3)			(3)		338	338			
P2009020173	Woodbridge	VA		12/16/2020	06/14/2021	344		(12)			(12)		333	333			
P2009020320	Fate	TX		01/14/2021	06/14/2021	1,681		(57)			(57)		1,624	1,624			
P2009020210	Cranbury	NJ		12/30/2020	06/14/2021	700		(33)			(33)		667	667			
P1912016769	Northridge	CA		06/25/2020	06/14/2021	2,275		61			61		2,335	2,335			
P2009020403	Estacada	OR		01/29/2021	06/14/2021	3,449		(179)			(179)		3,270	3,270			
P2009020419	Sacramento	CA		01/29/2021	06/14/2021	1,211		(62)			(62)		1,149	1,149			
P1912016573	Rio Rancho	NM		06/25/2020	06/14/2021	758		15			15		774	774			
P2009020293	Macomb	MI		12/30/2020	06/14/2021	1,288		(68)			(68)		1,219	1,219			
P2009020327	BELFORD	NJ		02/02/2021	06/14/2021	1,528		(22)			(22)		1,506	1,506			
P2009020626	FOREST HILL	MD		03/26/2021	06/14/2021	403		(13)			(13)		390	390			
P2009020601	LONGWOOD	FL		03/12/2021	06/14/2021	1,579		(57)			(57)		1,522	1,522			
P2009020285	Homeland	CA		12/30/2020	06/14/2021	3,640		(193)			(193)		3,446	3,446			
P2009020249	DENVER	CO		12/16/2020	06/14/2021	1,754		(123)			(123)		1,631	1,631			
P2009020584	SACRAMENTO	CA		03/12/2021	06/14/2021	424		(13)			(13)		411	411			
P2009020062	Maspeth	NY		12/18/2020	04/14/2021	726		(28)			(28)		699	699			
P2009020065	Brooklyn	NY		12/18/2020	06/14/2021	1,311		(53)			(53)		1,258	1,258			
P2009020483	Berwyn	IL		02/09/2021	06/14/2021	631		(17)			(17)		614	614			
P1911015918	Alhambra	CA		06/25/2020	06/14/2021	3,000		60			60		3,060	3,060			
P2009020206	Tampa	FL		12/30/2020	06/14/2021	1,517		(72)			(72)		1,445	1,445			
P2009020543	RENO	NV		02/09/2021	06/14/2021	3,664		(106)			(106)		3,558	3,558			
P2001017193	Oklahoma City	OK		06/25/2020	06/14/2021	647		13			13		660	660			
P2009020342	DESERT HOT SPRINGS	CA		12/30/2020	05/14/2021	1,575		(60)			(60)		1,514	1,514			
P2009020390	Great Neck	NY		01/29/2021	04/14/2021	3,591		(184)			(184)		3,406	3,406			
P2009020241	ESCONDIDO	CA		12/16/2020	06/14/2021	687		(36)			(36)		651	651			
P4200210886	Woodlawn	TN		06/25/2020	06/14/2021	237		5			5		242	242			
P2009020521	GERMANTOWN	TN		02/09/2021	06/14/2021	1,362		(40)			(40)		1,323	1,323			
P2009020431	Key Largo	FL		01/29/2021	06/14/2021	1,697		(88)			(88)		1,609	1,609			

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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					
P2009020120	Boston	MA		12/18/2020	06/14/2021	4,623		(186)			(186)		4,437	4,437			
P2009020310	Sacramento	CA		12/30/2020	06/14/2021	1,232		(65)			(65)		1,167	1,167			
P2009020453	BRADENTON	FL		01/14/2021	06/14/2021	1,967		(57)			(57)		1,910	1,910			
P2001017054	Salt Lake City	UT		06/25/2020	05/14/2021	898		27			27		925	925			
0800001	GRAND RAPIDS	MI		12/31/2020		1,347,078								49,294			
0800002	GRAND RAPIDS	MI		12/31/2020		1,321,985								50,223			
0800004	LEBANON	OH		12/31/2020		508,950								57,818			
0800005	DAYTON	TX		12/31/2020		11,825,905								71,632			
0900252	CHATTANOOGA	TN		12/31/2020		1,880,189								54,502			
0900292	AMMON	ID		05/27/2004		152,314								37,614			
0900447	MEMPHIS	TN		05/10/2005		295,361								42,781			
0900509	ALBUQUERQUE	NM		09/15/2005		278,677								34,921			
0900510	ALBUQUERQUE	NM		09/15/2005		129,655								16,247			
0900561	SOUTHFIELD	MI		12/15/2005		4,917,084								17,738			
0900678	FOUNTAIN HILL	AZ		05/11/2006		974,448								6,532			
0900755	TUALATIN	OR		10/11/2006		327,743								24,224			
0900767	ANN ARBOR	MI		04/30/2007		547,582								85,002			
0900783	GARDENDALE	AL		02/16/2007		255,314								16,902			
0900863	MADISON HEIGHTS	MI		09/12/2007		432,985								23,836			
0900864	BRIGHTON	MI		09/12/2007		831,330								45,765			
0900869	BAKERSFIELD	CA		10/03/2007		331,670								26,570			
0900932	DALLAS	TX		12/13/2007		499,236								25,993			
0900984	MARTINSBURG	WV		03/17/2008		496,616								88,343			
0901092	CLOVER	SC		12/31/2020		635,441								16,179			
0901095	ATLANTA	GA		12/31/2020		1,940,543								15,397			
0901172	BETHESDA	MD		07/30/2009		1,504,670								55,554			
0901180	JONESBORO	AR		12/02/2009		1,810,547								34,613			
0901187	DALLAS	TX		08/17/2009		612,205								14,103			
0901195	MARTINSBURG	WV		11/09/2009		1,553,211								82,013			
0901205	AUSTIN	TX		10/30/2009		1,403,500								51,728			
0901207	HICKORY	NC		10/29/2009		360,566								88,856			
0901233	OVERLAND PARK	KS		02/01/2010		1,781,456								95,137			
0901261	HELENA	MT		05/06/2010		145,868								6,933			
0901262	BETHANY	OK		05/06/2010		168,790								8,023			
0901290	VANDALIA	OH		08/05/2010		990,939								45,633			
0901305	OREM	UT		07/01/2010		2,834,370								90,835			
0901322	JACKSON	MS		10/29/2010		2,395,026								15,859			
0901325	BEAUMONT	TX		12/02/2010		281,738								11,827			
0901331	CARROLLTON	TX		10/08/2010		661,812								18,994			
0901334	CLEVELAND	OH		12/09/2010		858,453								35,661			
0901345	RANCHO SANTA MARGARITA	CA		12/20/2010		877,579								24,583			
0901361	LINCOLN	NE		02/01/2011		1,211,898								34,152			
0901366	EL PASO	TX		11/22/2010		621,422								26,373			
0901368	HOUSTON	TX		01/13/2011		940,668								25,993			
0901403	TEMPE	AZ		02/28/2011		949,746								39,422			
0901444	NATIONAL CITY	CA		06/13/2011		633,015								23,639			
0901445	HEBRON	KY		05/11/2011		471,769								18,561			
0901475	HUNTSVILLE	AL		06/30/2011		747,876								19,391			
0901480	MILWAUKEE	WI		07/12/2011		1,782,487								18,166			
0901482	JACKSON	MS		07/21/2011		486,294								18,055			
0901484	WEST ALLIS	WI		07/19/2011		366,871								21,686			
0901514	GLENDALE	WI		09/23/2011		2,262,368								15,093			
0901523	KNOXVILLE	TN		09/30/2011		223,178								66,793			
0901528	EDEN PRAIRIE	MN		09/26/2011		1,307,503								50,325			
0901534	SAN ANTONIO	TX		09/12/2011		984,793								31,176			
0901535	SALT LAKE CITY	UT		10/18/2011		687,511								18,315			
0901557	CHARLOTTE	NC		02/06/2012		827,192								7,714			
0901559	TACOMA	WA		02/15/2012		3,462,282								53,520			
0901560	TACOMA	WA		02/15/2012		1,837,129								28,398			
0901571	HARRISON CITY	PA		04/30/2012		7,317,021								72,661			

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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					
0901575	ABERDEEN	NC		04/26/2012		6,571,958								41,988			
0901579	JACKSON	MS		04/17/2012		5,011,436								54,544			
0901585	DRAPER	UT		03/30/2012		337,401								49,683			
0901602	TIGARD	OR		06/13/2012		1,229,531								40,178			
0901603	ALISA VIEJO	CA		05/31/2012		3,152,471								30,648			
0901606	ATLANTA	GA		06/13/2012		1,247,576								20,387			
0901610	SPRINGFIELD	MO		06/27/2012		1,231,633								29,158			
0901616	ANDERSON	IN		07/12/2012		3,933,467								39,426			
0901632	SOMERSET	KY		09/07/2012		2,330,731								36,809			
0901636	PASADENA	CA		09/04/2012		3,081,089								70,739			
0901641	JOHNSON CITY	TN		09/10/2012		5,570,233								53,178			
0901643	SNELVILLE	GA		10/01/2012		798,462								18,144			
0901644	KALAMAZOO	MI		09/20/2012		1,146,818								86,147			
0901645	WEST SENECA	NY		10/18/2012		1,816,699								40,838			
0901646	BENICIA	CA		09/05/2012		548,567								17,003			
0901651	MILL VALLEY	CA		09/25/2012		1,598,625								49,116			
0901654	CAMARILLO	CA		09/28/2012		1,132,813								10,988			
0901655	CITY OF LEON VALLEY	TX		10/10/2012		817,182								18,276			
0901661	PINSON	AL		11/20/2012		2,508,260								77,403			
0901665	ATLANTA	GA		11/13/2012		1,758,193								39,373			
0901668	FOLSOM	PA		12/18/2012		1,128,906								25,006			
0901678	BROKEN ARROW	OK		12/12/2012		1,212,185								18,597			
0901679	PHENIX CITY	AL		12/14/2012		1,935,463								42,650			
0901682	MARYVILLE	TN		12/13/2012		1,631,143								36,975			
0901686	REDMOND	WA		12/20/2012		1,671,856								16,139			
0901687	LYNNWOOD	WA		12/20/2012		915,540								8,838			
0901688	NEW HOPE	MN		12/27/2012		1,144,162								25,148			
0901689	SOMERSET	NJ		01/07/2013		1,604,066								4,960			
0901691	ST CLOUD	MN		12/20/2012		2,115,926								20,210			
0901695	BENSALEM	PA		01/08/2013		6,336,979								97,770			
0901697	DURHAM	NC		02/25/2013		1,359,260								9,582			
0901701	SNYDER	TX		02/20/2013		1,600,052								23,571			
0901703	PACE	FL		02/01/2013		2,486,301								23,463			
0901705	KENNESAW	GA		01/09/2013		1,627,693								34,462			
0901707	TUCSON	AZ		03/28/2013		4,280,304								91,193			
0901708	ORANGE	CA		01/30/2013		2,189,635								21,222			
0901709	MINNEAPOLIS	MN		02/12/2013		3,776,123								36,309			
0901711	COMMERCE TOWNSHIP	MI		02/28/2013		1,041,953								9,912			
0901713	CRESTVIEW HILLS	KY		02/26/2013		1,181,421								52,082			
0901716	KENNESAW	GA		02/28/2013		958,135								20,908			
0901717	WEST PALM BEACH	FL		03/05/2013		2,498,072								51,362			
0901718	WOODSIDE	NY		03/25/2013		5,475,287								52,866			
0901720	WASHINGTON	DC		03/11/2013		3,286,661								31,396			
0901721	TAKOMA PARK	MD		03/11/2013		1,202,437								11,486			
0901722	CHICAGO	IL		05/17/2013		1,310,942								27,480			
0901730	BLAINE	MN		04/01/2013		2,530,420								56,088			
0901731	SAN ANTONIO	TX		04/18/2013		1,238,538								11,309			
0901734	ROMEOVILLE	IL		04/30/2013		955,817								20,631			
0901735	FOUNTAIN VALLEY	CA		04/10/2013		1,273,449								12,554			
0901736	PLANTATION	FL		04/11/2013		2,031,737								19,323			
0901738	HIGHLAND PARK	IL		04/16/2013		2,806,755								26,913			
0901743	EAGAN	MN		04/01/2013		1,262,781								27,351			
0901746	MOBILE	AL		05/24/2013		714,123								20,077			
0901749	SAN DIEGO	CA		06/25/2013		2,380,592								22,524			
0901751	HAMBURG	NY		05/09/2013		759,132								15,956			
0901753	KIRKLAND	WA		04/30/2013		1,034,922								30,079			
0901754	NOVI	MI		05/15/2013		830,951								12,281			
0901755	DEERFIELD	IL		05/22/2013		1,930,514								18,391			
0901757	WOODBRIDGE	VA		05/31/2013		843,661								7,925			
0901760	SPRING	TX		05/30/2013		2,315,092								21,818			

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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					
0901764	MOBILE	AL		06/18/2013		1,146,708								25,739			
0901766	LA PUENTE	CA		06/03/2013		481,154								44,218			
0901767	MILL VALLEY	CA		06/10/2013		686,482								19,009			
0901772	TORRANCE	CA		06/27/2013		1,602,132								15,454			
0901773	SOUTHAVEN	MS		07/08/2013		635,977								30,821			
0901775	PHOENIX	AZ		07/10/2013		3,109,905								40,806			
0901777	ROCKY MOUNT	NC		06/26/2013		1,748,422								36,751			
0901778	ALPHARETTA	GA		06/27/2013		1,050,938								9,766			
0901781	CHARLOTTE	NC		07/19/2013		1,256,544								42,255			
0901782	AGOURA HILLS	CA		08/14/2013		1,577,963								33,032			
0901785	TUCSON	AZ		07/03/2013		2,116,039								19,462			
0901788	FERGUSON	MO		08/13/2013		4,219,696								40,624			
0901794	BOYNTON BEACH	FL		12/31/2020		2,034,652								18,713			
0901797	ELLISVILLE	MO		08/13/2013		6,430,013								61,903			
0901801	STONE MOUNTAIN	GA		08/14/2013		4,682,583								37,792			
0901803	HAMBURG	NY		08/15/2013		2,924,212								27,254			
0901805	BIRMINGHAM	AL		09/03/2013		6,258,804								88,713			
0901808	ANN ARBOR	MI		08/29/2013		1,445,767								29,690			
0901809	PERRY	GA		07/31/2013		1,586,979								22,883			
0901814	TUSCON	AZ		09/26/2013		267,852								77,791			
0901815	ATLANTA	GA		09/10/2013		1,765,612								15,633			
0901818	SYRACUSE	NY		09/17/2013		2,073,385								23,919			
0901820	CARROLLTON	GA		09/26/2013		969,140								19,116			
0901821	ATHENS	GA		09/26/2013		1,700,245								33,536			
0901822	MIAMI	FL		09/25/2013		2,648,855								22,930			
0901823	EL PASO	TX		10/17/2013		2,153,383								56,999			
0901824	SPRING HILL	KS		10/03/2013		928,800								39,672			
0901828	INDIANAPOLIS	IN		09/19/2013		2,611,842								70,388			
0901829	ADDISON	IL		10/10/2013		7,110,719								103,268			
0901836	SAINT JOHNS	FL		10/03/2013		622,512								16,040			
0901844	HOUSTON	TX		11/12/2013		1,042,875								19,773			
0901846	MEMPHIS	TN		01/15/2014		7,749,310								67,827			
0901847	KENNESAW	GA		11/01/2013		1,537,283								20,775			
0901849	SHERWOOD	OR		12/18/2013		1,696,736								42,504			
0901855	WITCHITA FALLS	TX		11/19/2013		1,343,606								13,191			
0901857	NEW YORK	NY		11/22/2013		2,377,941								45,875			
0901863	CHITTENANGO	NY		12/19/2013		2,083,522								39,672			
0901871	CHANHASSEN	MN		01/21/2014		3,945,427								43,875			
0901872	ARDMORE	PA		01/07/2014		1,066,063								9,024			
0901873	BROOKFIELD	WI		01/17/2014		8,532,245								77,246			
0901875	CHARLOTTE	NC		01/16/2014		1,212,974								10,244			
0901878	STONE MOUNTAIN	GA		01/22/2014		5,019,527								42,882			
0901881	VIRGINIA BEACH	VA		01/31/2014		1,327,973								25,016			
0901882	EXTON	PA		01/23/2014		585,397								14,629			
0901883	LOGAN	UT		04/14/2014		8,442,612								47,008			
0901887	FORT WAYNE	IN		03/17/2014		5,964,203								147,323			
0901888	COLORADO SPRINGS	CO		05/16/2014		3,682,862								19,624			
0901889	CORPUS CHRISTI	TX		03/20/2014		1,819,530								32,967			
0901892	CHARLOTTE	NC		03/27/2014		1,693,331								4,458			
0901893	MIDLOTHIAN	VA		03/27/2014		1,884,816								15,521			
0901894	MARIETTA	GA		04/10/2014		3,452,745								44,687			
0901896	TUCSON	AZ		03/27/2014		1,545,806								20,250			
0901897	SNELLVILLE	GA		05/02/2014		1,690,299								13,959			
0901898	ODESSA	TX		04/30/2014		1,979,678								37,109			
0901899	ODESSA	TX		04/30/2014		2,262,488								42,410			
0901900	GAINESVILLE	FL		04/15/2014		3,514,499								28,532			
0901901	VICTORIA	TX		05/14/2014		1,640,820								18,342			
0901902	MEBANE	NC		05/01/2014		6,504,275								53,495			
0901906	WICHITA FALLS	TX		05/01/2014		6,358,718								46,079			
0901907	SOUTHAVEN	MS		05/14/2014		1,578,969								21,370			

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0901911	NEW HUDSON	MI		06/02/2014		2,876,974								51,694			
0901912	BLOOMFIELD HILLS	MI		06/02/2014		3,028,822								54,090			
0901913	HOUSTON	TX		06/05/2014		3,143,006								25,471			
0901914	DENVER	CO		05/01/2014		2,579,976								15,786			
0901915	GAINESVILLE	FL		06/25/2014		4,502,612								59,362			
0901916	CRANBURY	NJ		09/09/2014		677,557								41,182			
0901917	RIALTO	CA		06/16/2014		3,739,264								20,874			
0901919	KATY	TX		07/21/2014		3,131,239								40,218			
0901920	FORT WORTH	TX		10/01/2014		6,396,410								112,210			
0901921	CHESAPEAKE	MD		06/30/2014		6,082,649								50,712			
0901922	WINCHESTER	KY		07/30/2014		3,765,384								32,390			
0901923	DOTHAN	AL		10/01/2014		1,856,014								15,011			
0901926	MINNETONKA	MN		07/29/2014		4,364,338								42,962			
0901927	LONG BEACH	CA		08/18/2014		2,040,066								16,713			
0901928	ANNADALE	VA		09/02/2014		2,983,409								24,274			
0901930	CHICAGO	IL		07/31/2014		2,199,303								18,348			
0901931	AMES	IA		09/18/2014		2,646,694								46,431			
0901932	KENNESAW	GA		09/17/2014		1,814,113								32,302			
0901933	CRANBURY	NJ		12/02/2014		1,811,056								41,053			
0901934	AUSTIN	TX		10/21/2014		2,395,464								19,251			
0901936	AUSTELL	GA		10/30/2014		2,141,327								26,644			
0901937	LOUIVILLE	KY		10/31/2014		2,104,992								28,188			
0901942	READINGTON	NJ		12/23/2014		8,493,427								195,982			
0901943	LOPATCONG TWNSHIP/PHILLIPSBURG	NJ		12/23/2014		8,751,084								166,904			
0901944	SEATTLE	WA		02/09/2015		3,033,616								17,935			
0901945	BRENTWOOD	CA		12/01/2014		3,839,697								31,577			
0901946	MADISON	TN		01/06/2015		760,727								34,456			
0901947	CHICAGO	IL		12/12/2014		2,697,700								62,635			
0901948	CHICAGO	IL		12/12/2014		2,333,511								54,179			
0901951	ROUND ROCK	TX		02/25/2015		1,810,154								14,706			
0901954	SARTELL	MN		12/17/2014		4,669,539								39,775			
0901955	AUSTIN	TX		01/08/2015		1,812,792								20,928			
0901956	KENNESAW	GA		12/17/2014		1,683,206								39,892			
0901959	TUCSON	AZ		12/23/2014		1,416,745								31,902			
0901960	WEST VALLEY CITY	UT		03/02/2015		5,557,269								46,436			
0901961	VALENCIA	CA		12/30/2014		3,640,745								65,203			
0901963	GRAND FORKS	ND		12/30/2014		2,127,191								17,908			
0901965	THOUSAND OAKS	CA		07/14/2015		3,152,895								18,151			
0901968	ORO VALLEY	AZ		01/28/2015		1,619,957								13,603			
0901969	MUKILTEO	WA		01/30/2015		1,027,693								23,066			
0901970	SAINT JOHNS	FL		02/19/2015		1,747,600								22,346			
0901972	JACKSON	MS		02/11/2015		4,012,309								34,235			
0901973	TUCSON	AZ		02/10/2015		4,257,510								36,003			
0901974	TUSTIN	CA		03/24/2015		2,040,248								5,963			
0901975	FULLERTON	CA		03/26/2015		5,695,693								16,646			
0901978	HAMBURG	NY		03/13/2015		823,151								13,973			
0901979	ROCK TAVERN	NY		12/23/2014		1,329,848								30,686			
0901980	AMELIA	OH		03/31/2015		3,557,495								47,019			
0901981	GAHANNA	OH		03/10/2015		5,419,419								33,617			
0901982	OAK CREEK	WI		03/11/2015		3,620,252								31,514			
0901983	MONTICELLO	MN		04/28/2015		1,315,446								22,192			
0901985	BRIDGETON	MO		03/16/2015		3,336,193								28,040			
0901986	LOUISVILLE	KY		04/29/2015		3,098,831								32,051			
0901987	BIRMINGHAM	AL		03/02/2015		2,904,534								49,942			
0901989	STERLING HEIGHTS	MI		06/17/2015		3,933,944								66,688			
0901990	DURHAM	NC		03/24/2015		1,208,768								20,851			
0901991	BRONX	NY		04/30/2015		7,061,511								60,449			
0901992	OCOEE	FL		04/28/2015		4,030,939								32,735			
0901994	HILLSBORO	OR		04/30/2015		3,094,791								25,539			
0901995	BROOKFIELD	WI		04/13/2015		4,424,389								39,089			

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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
0901996	BROOKFIELD	WI		04/10/2015		1,574,061								13,907			
0901997	WILMINGTON	CA		07/24/2015		12,626,104								68,149			
0901998	OMAHA	NE		05/15/2015		4,165,686								73,270			
0901999	MIDDLEBURG HEIGHTS	OH		04/23/2015		3,156,076								41,399			
0902000	FULLERTON	CA		04/30/2015		6,189,582								51,078			
0902001	ALBUQUERQUE	NM		04/28/2015		5,200,570								91,244			
0902002	WEBSTER	TX		04/28/2015		3,999,187								88,779			
0902004	LAS VEGAS	NV		05/14/2015		2,281,797								49,548			
0902005	HOLDEN	MA		07/01/2015		8,876,384								71,353			
0902006	GRESHAM	OR		04/30/2015		4,559,340								27,091			
0902007	MENDOTA HEIGHTS	MN		06/11/2015		3,370,892								27,474			
0902008	SAN JOSE	CA		05/21/2015		1,559,142								26,494			
0902009	SAN JOSE	CA		05/28/2015		3,140,242								18,302			
0902010	TUALATIN	OR		05/21/2015		3,862,746								32,452			
0902012	FARMERS BRANCH	TX		06/01/2015		2,551,749								43,501			
0902013	FULLERTON	CA		06/04/2015		2,245,843								13,100			
0902014	MIDLAND	TX		05/14/2015		14,628,701								116,675			
0902015	HUNTINGTON BEACH	CA		09/01/2015		6,750,157								39,597			
0902016	AUSTIN	TX		06/19/2015		1,506,323								32,196			
0902017	SAN JOSE	CA		07/06/2015		6,436,064								108,476			
0902018	OCONOMOWOC	WI		08/27/2015		15,577,741								128,528			
0902019	ORANGE	CA		06/18/2015		1,716,533								14,747			
0902020	SALEM	OR		06/16/2015		1,733,952								42,421			
0902022	WARREN	MI		06/17/2015		2,301,042								49,720			
0902023	NEWPORT NEWS	VA		07/09/2015		1,299,873								10,531			
0902024	FLORENCE	KY		06/18/2015		2,177,907								18,183			
0902025	ANNAPOLIS	MD		07/01/2015		6,442,987								54,437			
0902027	COLLEYVILLE	TX		06/26/2015		3,191,576								26,328			
0902029	SAN ANTONIO	TX		06/24/2015		2,158,579								36,108			
0902030	AUBURN	WA		06/25/2015		1,255,118								26,827			
0902031	TACOMA	WA		06/25/2015		2,629,771								56,208			
0902034	LAWRENCEVILLE	GA		07/23/2015		3,073,343								32,914			
0902035	ST PAUL	MN		07/15/2015		3,939,569								67,718			
0902036	ST. LOUIS PARK	MN		06/18/2015		9,167,867								76,540			
0902037	MISSION VIEJO	CA		09/17/2015		5,651,955								45,784			
0902038	IRVINE	CA		06/30/2015		3,022,115								24,780			
0902039	CORPUS CHRISTI	TX		08/13/2015		1,691,886								27,806			
0902040	PORT ARANSAS	TX		08/13/2015		2,135,910								35,103			
0902041	SALEM	OR		07/30/2015		3,635,910								10,028			
0902042	SOUTH BEND	IN		08/12/2015		1,113,446								52,949			
0902043	OCOEE	FL		09/15/2015		1,018,846								20,831			
0902044	ORLANDO	FL		09/15/2015		1,601,044								32,735			
0902045	MECHANICSVILLE	VA		08/06/2015		8,526,245								69,167			
0902046	VISTA	CA		07/08/2015		5,222,404								30,186			
0902047	POMPANO BEACH	FL		08/14/2015		2,462,683								29,066			
0902048	PEARLAND	TX		08/04/2015		3,577,260								28,042			
0902050	ALBUQUERQUE	NM		08/13/2015		5,174,986								85,424			
0902052	MIDDLETON	WI		08/13/2015		3,928,497								30,682			
0902053	ALPHARETTA	GA		01/05/2016		4,422,767								31,758			
0902054	NASHVILLE	TN		12/01/2015		2,450,846								19,445			
0902055	JACKSONVILLE	FL		10/07/2015		2,343,516								27,966			
0902056	JACKSONVILLE	FL		10/01/2015		3,358,400								40,372			
0902057	SAN JOSE	CA		11/03/2015		3,184,844								17,517			
0902058	ROCKVILLE	MD		12/14/2015		3,188,848								23,533			
0902060	CHARLOTTE	NC		10/15/2015		4,174,517								32,317			
0902061	STAFFORD	TX		09/29/2015		3,855,503								62,457			
0902062	FLOWOOD	MS		10/27/2015		2,311,682								27,106			
0902063	BELLEVUE	WA		10/26/2015		6,265,169								101,287			
0902064	EARTH CITY	MO		11/17/2015		2,984,778								23,217			
0902065	EXTON	PA		10/30/2015		4,588,069								36,363			

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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					
0902066	SERLING HEIGHTS	MI		01/14/2016		2,019,140								60,554			
0902067	WEST CHESTER	OH		01/11/2016		2,854,381								22,159			
0902068	AUSTIN	TX		12/10/2015		4,549,585								71,434			
0902069	WATAUGA	TX		11/19/2015		3,544,974								28,126			
0902070	SAN ANTONIO	TX		11/12/2015		1,995,057								31,340			
0902071	SHOREWOOD	MN		11/04/2015		5,264,374								41,101			
0902072	PORTLAND	OR		11/30/2015		1,933,083								14,943			
0902073	CHULA VISTA	CA		11/19/2015		2,686,456								17,663			
0902074	TUCSON	AZ		12/03/2015		5,642,368								43,085			
0902075	SOUTH JORDAN	UT		11/17/2015		2,905,904								22,128			
0902076	OAKLAND	CA		02/01/2016		10,594,080								81,020			
0902078	ST CLOUD	MN		01/29/2016		7,400,248								57,450			
0902079	BOULDER	CO		12/31/2015		1,804,100								33,670			
0902080	GAINESVILLE	FL		12/30/2015		2,348,415								37,126			
0902081	GAINESVILLE	FL		12/30/2015		2,348,415								37,126			
0902082	ADDISON	TX		12/30/2015		2,819,256								44,509			
0902083	ELK RIVER	MN		01/19/2016		3,717,584								27,898			
0902084	JACKSON	MS		12/21/2015		1,912,007								22,160			
0902085	OWINGS MILLS	MD		01/29/2016		6,751,183								17,449			
0902086	ELLICOTT CITY	MD		01/29/2016		15,532,132								40,144			
0902088	SEATTLE	WA		01/27/2016		4,939,580								38,014			
0902091	SURPRISE	AZ		03/01/2016		4,440,778								32,928			
0902093	KIRKWOOD	MO		02/16/2016		8,872,529								66,294			
0902096	BRIGHTON	CO		03/24/2016		598,635								20,799			
0902097	HAMBURG	NY		03/08/2016		450,543								15,654			
0902098	WESTMINSTER	CO		03/09/2016		2,207,973								76,629			
0902099	WILSONVILLE	OR		03/17/2016		2,753,874								14,581			
0902101	SAN DIEGO	CA		03/30/2016		19,276,097								108,136			
0902102	MILWAUKEE	WI		02/24/2016		6,976,593								80,202			
0902103	MILWAUKEE	WI		02/24/2016		4,517,219								51,929			
0902104	MADISON	WI		04/26/2016		5,140,679								40,207			
0902105	CANON CITY	CO		04/27/2016		2,950,983								33,364			
0902106	ALBANY	NY		05/13/2016		8,079,957								63,169			
0902107	CORPUS CHRISTI	TX		05/02/2016		3,652,358								18,432			
0902108	PORTLAND	OR		05/02/2016		2,612,361								39,401			
0902109	KINGSTON BOROUGH	PA		05/02/2016		3,652,358								27,487			
0902111	DALLAS	TX		05/06/2016		9,611,769								148,085			
0902112	ST. LOUIS	MO		05/24/2016		4,811,986								73,196			
0902113	VANCOUVER	WA		06/01/2016		6,008,110								45,504			
0902114	CHARLOTTE	NC		06/09/2016		1,830,853								13,693			
0902115	NORCO	CA		07/01/2016		3,792,623								28,546			
0902116	EARTH CITY	MO		06/28/2016		9,808,281								74,297			
0902117	TUCSON	AZ		05/19/2016		1,425,344								26,886			
0902118	FLORA	MS		06/13/2016		1,565,539								44,023			
0902119	DEERFIELD	IL		07/12/2016		2,683,581								20,081			
0902120	KENNESAW	GA		10/07/2016		3,970,480								28,809			
0902121	KENNESAW	GA		06/22/2016		8,347,768								130,315			
0902122	ROSWELL	GA		06/23/2016		3,676,502								56,643			
0902123	CONYERS	GA		06/23/2016		2,707,315								41,711			
0902124	SMYRNA	GA		06/23/2016		3,847,744								60,098			
0902125	SMYRNA	GA		06/15/2016		4,953,568								77,004			
0902126	NORCROSS	GA		06/23/2016		2,907,560								44,796			
0902127	CARTERSVILLE	GA		06/15/2016		3,553,881								55,409			
0902128	MARIETTA	GA		06/17/2016		3,094,133								48,621			
0902129	CONYERS	GA		07/07/2016		2,274,188								34,739			
0902130	PANAMA CITY	FL		06/17/2016		4,255,407								66,392			
0902131	CHARLOTTE	NC		06/27/2016		4,435,047								66,786			
0902132	BIRMINGHAM	AL		06/13/2016		5,354,292								40,300			
0902133	HERNANDO	MS		06/30/2016		12,094,833								97,224			
0902134	EAGAN	MN		07/01/2016		1,155,596								21,645			

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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
0902135	TUCSON	AZ		08/08/2016		2,696,181								19,673			
0902136	NEWINGTON	VA		11/01/2016		15,385,058								108,743			
0902137	EDINA	MN		08/09/2016		3,781,750								36,004			
0902138	ALPHARETTA	GA		08/10/2016		3,572,955								53,491			
0902139	CORONA	CA		08/02/2016		5,259,271								41,547			
0902140	AUSTIN	TX		08/19/2016		1,255,331								9,339			
0902141	MENTOR	OH		08/22/2016		2,241,662								16,677			
0902142	ARLINGTON	VA		09/01/2016		1,069,139								8,232			
0902143	LAS VEGAS	NV		09/01/2016		2,828,833								20,775			
0902145	WARREN	MI		09/22/2016		2,063,205								22,334			
0902146	BLACKLICK	OH		10/03/2016		900,387								6,662			
0902147	BLACKLICK (COLUMBUS)	OH		10/03/2016		3,038,807								22,483			
0902148	HARRISBURG	PA		09/30/2016		1,842,004								10,268			
0902149	YORBA LINDA	CA		10/31/2016		1,795,381								13,629			
0902150	JACKSONVILLE	FL		10/25/2016		8,602,780								127,135			
0902151	CHESAPEAKE	VA		11/07/2016		2,092,504								15,790			
0902152	BROWNSVILLE	TX		10/19/2016		6,868,869								103,126			
0902153	RACINE	WI		09/15/2016		3,097,150								46,579			
0902154	CHARLOTTE	NC		10/05/2016		1,930,553								14,815			
0902155	COLORADO SPRINGS	CO		11/09/2016		3,071,242								22,438			
0902156	OREM	UT		10/11/2016		4,051,743								29,977			
0902157	GIG HARBOR	WA		11/22/2016		6,041,277								29,779			
0902158	PANAMA CITY	FL		11/01/2016		3,700,917								19,859			
0902159	SNELLVILLE	GA		11/29/2016		2,244,182								17,520			
0902160	LITTLETON	CO		12/01/2016		12,461,857								69,916			
0902161	SAN ANTONIO	TX		12/08/2016		16,215,586								123,247			
0902162	HOUSTON	TX		12/06/2016		1,092,680								28,468			
0902163	GLEN BURNIE	MD		11/29/2016		6,758,798								50,441			
0902164	SPOKANE VALLEY	WA		12/01/2016		1,982,929								14,771			
0902165	OAKWOOD VILLAGE	OH		12/21/2016		2,806,784								20,387			
0902166	INDEPENDENCE	OH		12/21/2016		1,675,017								12,167			
0902167	SUGAR LAND	TX		01/18/2017		2,911,834								32,379			
0902168	SAN ANTONIO	TX		12/19/2016		2,354,077								17,099			
0902169	CRESTVIEW	FL		03/02/2017		6,185,101								66,457			
0902170	EDEN PRAIRIE	MN		12/01/2016		3,605,326								26,857			
0902171	SAN DIEGO	CA		02/15/2017		3,705,777								17,945			
0902172	MIDVALE	UT		04/06/2017		7,241,635								49,973			
0902173	SAN DIEGO	CA		04/11/2017		5,638,390								58,029			
0902174	CYPRESS	CA		01/31/2017		10,278,808								50,988			
0902175	CUMMING	GA		02/01/2017		2,914,324								42,031			
0902176	SAVANNAH	GA		02/01/2017		3,913,521								56,442			
0902177	SAVANNAH	GA		02/01/2017		5,412,316								78,058			
0902178	NORCROSS	GA		02/01/2017		1,523,775								21,976			
0902179	CULVER CITY	CA		02/23/2017		1,395,739								9,451			
0902180	WILMINGTON	DE		02/09/2017		3,765,242								12,838			
0902181	COCOA	FL		01/27/2017		1,541,805								36,014			
0902182	LAS VEGAS	NV		01/18/2017		8,895,855								93,264			
0902183	NOTTINGHAM	MD		02/23/2017		5,916,055								42,382			
0902184	NEWPORT NEWS	VA		03/13/2017		8,436,536								86,870			
0902186	ROCHESTER	NY		03/07/2017		3,536,822								34,879			
0902187	COLUMBUS	OH		01/25/2017		2,742,398								18,431			
0902189	WESTMINSTER	CA		03/23/2017		4,142,346								30,468			
0902190	GAHANNA	OH		02/28/2017		5,082,160								34,554			
0902191	MORAGA	CA		04/13/2017		3,678,183								24,536			
0902192	MANKATO	MN		03/30/2017		4,959,811								32,891			
0902194	CINCINNATI	OH		03/31/2017		3,764,360								25,065			
0902195	SOUTH JORDAN	UT		05/01/2017		11,083,134								77,102			
0902196	SOUTH JORDAN	UT		05/01/2017		14,746,980								102,591			
0902197	PALANTINE	IL		05/04/2017		1,938,158								12,624			
0902198	CINCINNATI	OH		04/03/2017		2,381,328								15,907			

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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
0902199	TUCSON	AZ		05/04/2017		4,083,438								40,438			
0902201	BASKING RIDGE	NJ		05/11/2017		2,391,703								24,063			
0902202	TUCSON	AZ		06/22/2017		5,406,343								34,650			
0902203	CENTENNIAL	CO		05/30/2017		3,370,895								19,343			
0902204	DURHAM	OR		06/14/2017		3,990,653								40,943			
0902205	MILWAUKEE	WI		04/28/2017		8,899,929								122,911			
0902206	MINNETONKA	MN		06/13/2017		11,984,802								106,346			
0902207	CHARLESTON	SC		06/01/2017		4,585,937								46,002			
0902208	DALLAS	TX		07/12/2017		2,749,666								16,205			
0902209	SCOTTSDALE	AZ		05/16/2017		15,646,364								105,184			
0902210	LINCOLN	NE		06/28/2017		4,791,193								32,448			
0902211	LINCOLN	NE		06/28/2017		2,579,873								17,472			
0902212	LINCOLN	NE		06/28/2017		6,910,374								46,799			
0902214	MILWAUKEE	WI		05/25/2017		5,862,018								73,481			
0902215	SPOKANE VALLEY	WA		07/31/2017		8,293,713								49,027			
0902216	FAYETTEVILLE	NC		07/11/2017		9,926,681								104,053			
0902217	SPRINGFIELD	OR		08/01/2017		4,315,239								29,175			
0902218	HAWAIIAN GARDENS	CA		06/29/2017		10,607,805								50,720			
0902219	OMAHA	NE		07/27/2017		4,524,515								22,181			
0902220	ORLANDO	FL		08/08/2017		13,611,485								132,856			
0902221	ST. LOUIS	MO		06/22/2017		2,824,205								29,712			
0902222	MESA	AZ		08/10/2017		5,092,317								33,857			
0902223	LIVERPOOL	NY		08/18/2017		3,780,259								18,117			
0902224	LOS ANGELES	CA		09/07/2017		7,875,533								53,049			
0902225	VANCOUVER	WA		08/24/2017		4,071,541								27,256			
0902226	LAKEWOOD	CO		07/25/2017		1,614,950								10,948			
0902227	COSTA MESA	CA		10/04/2017		1,790,813								18,385			
0902228	SEATTLE	WA		11/14/2017		2,788,663								18,847			
0902229	PASADENA	CA		08/30/2017		2,383,952								23,189			
0902230	MESQUITE	TX		09/21/2017		8,399,191								85,135			
0902231	NOTTINGHAM	MD		10/02/2017		16,067,680								80,494			
0902232	WEST DES MOINES	IA		09/28/2017		17,986,525								108,620			
0902233	WILSONVILLE	OR		09/20/2017		2,220,059								11,154			
0902234	ALEXANDRIA	VA		10/02/2017		3,226,040								32,577			
0902235	HALFMOON	NY		09/01/2017		20,173,919								94,635			
0902236	BOISE	ID		10/31/2017		2,271,926								11,065			
0902237	ONTARIO	CA		10/05/2017		2,138,605								14,069			
0902238	FORT WORTH	TX		10/17/2017		2,294,912								22,352			
0902239	VERNON	CA		11/02/2017		2,830,013								37,533			
0902240	LONG BEACH	CA		11/02/2017		4,368,382								56,703			
0902241	WOODLAND HILLS	CA		09/27/2017		3,778,314								18,690			
0902242	ALPHARETTA	GA		10/24/2017		7,597,234								103,142			
0902243	ALPHARETTA	GA		10/24/2017		3,229,366								43,843			
0902244	MARIETTA	GA		10/19/2017		5,781,941								38,565			
0902245	WESTLAKE VILLAGE	CA		10/30/2017		11,315,546								56,345			
0902246	ALPHARETTA	GA		10/31/2017		3,663,141								38,258			
0902247	JACKSONVILLE BEACH	FL		11/28/2017		3,114,006								21,046			
0902248	SAN ANTONIO	TX		10/30/2017		3,485,357								23,055			
0902249	CHARLOTTE	NC		10/12/2017		2,711,173								18,561			
0902250	CHATSWORTH	CA		10/25/2017		3,742,619								18,906			
0902255	JACKSONVILLE BEACH	FL		11/28/2017		3,346,395								22,617			
0902256	JACKSONVILLE	FL		11/28/2017		7,622,344								51,516			
0902257	SACRAMENTO	CA		11/30/2017		3,603,569								35,912			
0902258	PORTSMOUTH	VA		10/31/2017		4,418,105								28,943			
0902259	EVERETT	WA		12/27/2017		3,312,491								21,774			
0902260	ESCONDIDO	CA		01/30/2018		2,098,391								14,218			
0902261	GAINESVILLE	GA		01/30/2018		12,431,564								77,530			
0902262	MEMPHIS	TN		02/08/2018		4,874,053								31,682			
0902263	OREM	UT		03/29/2018		6,390,278								61,136			
0902264	WEST GOSHEN TOWNSHIP	PA		03/13/2018		4,377,844								42,273			

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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				
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
0902265	COLLIERVILLE	TN		02/06/2018		9,372,271								61,007			
0902266	SYRACUSE	NY		02/22/2018		1,971,958								12,478			
0902268	MADISON	WI		01/17/2018		1,811,712								17,764			
0902269	SANTA ANA	CA		01/25/2018		22,734,160								108,849			
0902272	HUNTSVILLE	AL		03/06/2018		2,983,191								19,978			
0902273	FREDERICK	MD		05/16/2018		6,964,372								41,213			
0902274	BRADENTON	FL		04/05/2018		2,689,118								32,369			
0902275	RACINE	WI		02/22/2018		6,270,189								71,911			
0902276	FLOWOOD	MS		03/15/2018		1,441,426								13,581			
0902277	FLOWOOD	MS		03/15/2018		1,990,540								18,755			
0902278	HILLIARD	OH		04/12/2018		2,452,739								15,227			
0902279	VIRGINIA BEACH	VA		03/28/2018		3,025,837								19,686			
0902280	LAS VEGAS	NV		03/27/2018		8,322,183								43,703			
0902281	Corona	CA		04/26/2018		2,868,405								13,697			
0902282	Hazelwood	MO		05/17/2018		8,801,351								52,752			
0902283	BROOK PARK	OH		05/03/2018		12,254,025								80,191			
0902284	MIDLAND	TX		05/10/2018		3,690,899								22,658			
0902285	JACKSONVILLE	FL		05/17/2018		2,768,926								24,789			
0902286	SALT LAKE CITY	UT		05/10/2018		2,595,227								11,109			
0902287	SALT LAKE CITY	UT		06/26/2018		4,718,636								19,894			
0902288	COLUMBIA	MD		04/30/2018		19,000,000								24,169			
0902289	NORTH OLMSTED	OH		05/09/2018		2,689,898								11,666			
0902290	NILES	OH		05/31/2018		3,220,142								29,884			
0902291	NILES	OH		06/07/2018		5,170,722								47,398			
0902292	MILWAUKEE	WI		04/19/2018		3,626,494								33,565			
0902293	CLINTON	MS		05/24/2018		3,463,460								14,493			
0902294	MOUNT PLEASANT	SC		04/30/2018		3,020,887								18,539			
0902295	WILLOWICK	OH		05/24/2018		3,553,406								15,527			
0902296	HOMEWOOD	AL		05/24/2018		3,068,025								19,523			
0902297	MILWAUKEE	WI		06/07/2018		14,854,456								71,445			
0902298	CORONA	CA		06/14/2018		2,399,267								11,001			
0902299	CLINTON	MS		07/02/2018		1,095,584								6,217			
0902300	SAN ANTONIO	TX		07/09/2018		12,347,637								74,221			
0902301	RENTON	WA		06/19/2018		2,399,828								10,943			
0902302	TUCSON	AZ		06/27/2018		7,874,220								33,056			
0902303	AMERICAN FORK	UT		07/05/2018		9,394,262								57,464			
0902304	TWINSBURG	OH		07/19/2018		2,964,217								27,181			
0902305	SIGNAL HILLS	CA		07/11/2018		4,337,628								18,367			
0902306	ALPHARETTA	GA		06/21/2018		1,994,346								11,675			
0902307	TWINSBURG	OH		07/23/2018		2,264,005								27,201			
0902308	ALBUQUERQUE	NM		07/18/2018		8,285,361								50,580			
0902309	ALBUQUERQUE	NM		07/18/2018		4,435,397								27,082			
0902310	MONTCLAIR	CA		06/15/2018		6,640,077								29,589			
0902312	LITTLETON	CO		06/28/2018		2,372,121								14,113			
0902313	MENLO PARK	CA		07/19/2018		2,560,019								15,888			
0902314	CORPUS CHRISTI	TX		07/26/2018		4,755,030								28,669			
0902315	RIDGELAND	MS		07/19/2018		2,604,006								28,111			
0902316	PITTSBURGH	PA		08/30/2018		2,491,266								21,548			
0902317	HENDERSON	NV		08/07/2018		2,304,113								11,280			
0902318	LOS GATOS	CA		08/08/2018		4,162,102								38,463			
0902319	LIVERPOOL	NY		08/30/2018		5,022,448								20,759			
0902320	LAS VEGAS	NV		08/30/2018		3,614,981								15,754			
0902321	SAN ANTONIO	TX		09/13/2018		21,900,593								259,392			
0902322	WESTMONT	IL		07/25/2018		6,488,929								28,462			
0902323	FORT WORTH	TX		10/01/2018		4,108,124								17,208			
0902324	TIMONIUM	MD		07/31/2018		2,372,855								14,451			
0902325	ROSEVILLE	MI		09/13/2018		1,380,550								8,455			
0902326	MILWAUKEE	WI		09/11/2018		9,331,653								37,143			
0902328	PORTLAND	OR		10/03/2018		6,721,029								35,147			
0902329	PEWAUKEE	WI		08/30/2018		7,122,661								44,922			

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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				
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
0902330	CHARLOTTE	NC		09/13/2018		2,219,683								9,914			
0902331	SANTA CLARITA	CA		10/17/2018		2,615,780								23,361			
0902332	COLLEGE STATION	TX		09/28/2018		3,942,320								16,107			
0902334	MURRAY	UT		10/09/2018		3,342,881								19,857			
0902335	MURRAY	UT		09/26/2018		3,813,201								22,781			
0902336	MILWAUKEE	WI		08/30/2018		8,751,506								53,575			
0902337	CHICAGO	IL		10/24/2018		4,878,496								28,049			
0902338	FREDERICK	MD		11/09/2018		14,326,592								87,153			
0902339	MCALLEN	TX		10/25/2018		13,537,462								58,047			
0902340	MILWAUKEE	WI		10/24/2018		6,682,268								40,789			
0902342	TWINSBURG	OH		01/02/2019		6,819,299								40,723			
0902344	PORTLAND	OR		12/05/2018		2,544,345								14,474			
0902345	ST CLOUD	MN		12/20/2018		2,794,649								10,933			
0902346	CHARLOTTE	NC		12/20/2018		13,517,139								63,839			
0902347	MARIETTA	GA		01/09/2019		2,214,642								12,188			
0902348	MARIETTA	GA		02/07/2019		2,218,020								12,340			
0902350	TUKWILA	WA		02/28/2019		3,786,556								32,170			
0902351	ABINGDON	MD		12/14/2018		8,743,747								48,847			
0902352	HOUSTON	TX		12/17/2018		7,223,950								37,958			
0902353	MOORESTOWN	NJ		02/11/2019		8,496,525								49,316			
0902354	KENNESAW	GA		01/30/2019		4,182,575								23,870			
0902356	ALBUQUERQUE	NM		02/01/2019		2,542,444								22,791			
0902357	ALBUQUERQUE	NM		02/01/2019		4,425,735								39,673			
0902358	CEDAR PARK	TX		02/28/2019		2,409,215								13,651			
0902359	SOUTH SALT LAKE	UT		03/05/2019		4,064,634								16,476			
0902360	NEWPORT BEACH	CA		03/12/2019		15,096,749								62,996			
0902361	MIDDLETOWN	NJ		03/08/2019		21,433,166								88,578			
0902362	PASADENA	TX		02/27/2019		6,563,684								74,680			
0902363	DULUTH	GA		03/12/2019		8,144,026								47,999			
0902364	ST CLOUD	MN		03/07/2019		3,579,390								14,936			
0902366	COLUMBUS	OH		03/04/2019		4,236,439								25,915			
0902367	INDIANAPOLIS	IN		04/22/2019		2,752,342								16,124			
0902368	ADDISON	TX		05/01/2019		6,380,709								36,270			
0902369	HALFMOON	NY		05/06/2019		15,055,283								59,668			
0902370	GARDNER	KS		05/09/2019		3,110,101								13,727			
0902371	MOUNT PROSPECT	IL		04/17/2019		2,511,997								14,541			
0902372	KNOXVILLE	TN		05/24/2019		3,049,297								17,499			
0902373	LOS ANGELES	CA		05/29/2019		10,420,222								40,417			
0902376	OCEANSIDE	CA		07/01/2019		5,269,162								18,922			
0902377	BROOKLYN	NY		08/02/2019		15,573,863								88,108			
0902378	PHILADELPHIA	PA		07/15/2019		2,545,247								10,604			
0902379	RACINE	WI		06/13/2019		6,601,144								73,939			
0902381	CHICAGO	IL		08/14/2019		6,079,309								24,814			
0902382	HOUSTON	TX		07/25/2019		3,025,843								14,387			
0902383	PORTLAND	OR		08/26/2019		9,035,018								76,492			
0902384	NASHVILLE	TN		08/02/2019		2,882,254								24,415			
0902385	TUKWILA	WA		07/24/2019		1,004,325								5,961			
0902387	PEACHTREE CORNERS	GA		08/29/2019		7,223,263								41,682			
0902388	HIGHLAND PARK	MI		10/03/2019		3,466,283								29,664			
0902389	BENSALEM	PA		09/04/2019		2,311,257								14,082			
0902390	MIDDLE RIVER	MD		08/28/2019		15,794,440								99,765			
0902391	BENSALEM	PA		09/18/2019		1,752,415								10,519			
0902392	BLAINE	MN		09/05/2019		1,947,128								11,687			
0902393	ALBUQUERQUE	NM		09/27/2019		5,409,061								24,340			
0902394	Creve Coeur	MO		09/05/2019		1,751,323								10,750			
0902395	MIDDLETON	WI		10/01/2019		3,232,820								14,778			
0902396	FORT WORTH	TX		10/29/2019		2,293,099								25,463			
0902397	JACKSONVILLE	FL		10/11/2019		10,215,582								62,591			
0902398	COVINGTON	WA		09/12/2019		11,760,730								52,661			
0902399	ARDEN HILLS	MN		09/26/2019		4,108,841								13,512			

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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
0902400	STERLING HEIGHTS	MI		10/08/2019		6,480,458								29,823			
0902401	SACRAMENTO	CA		10/15/2019		13,920,504								65,869			
0902402	ELMA	NY		10/03/2019		3,522,654								30,297			
0902403	WALDORF	MD		09/25/2019		4,463,087								28,753			
0902405	PHILADELPHIA	PA		10/16/2019		3,285,274								15,259			
0902406	NORTHGLENN	CO		10/10/2019		7,064,733								31,904			
0902409	SAN DIEGO	CA		11/14/2019		4,200,000								17,467			
0902410	ALBUQUERQUE	NM		11/13/2019		2,659,161								23,370			
0902411	CHARLESTON	SC		11/05/2019		1,497,800								6,384			
0902412	SAN ANTONIO	TX		11/14/2019		6,466,788								85,968			
0902413	DOWNINGTON	PA		09/30/2019		3,883,480								25,650			
0902414	COLORADO SPRINGS	CO		02/20/2020		2,211,344								13,208			
0902415	LANSDALE	PA		09/30/2019		1,456,305								9,619			
0902416	DENVER	CO		10/31/2019		16,662,289								79,575			
0902417	INDIO	CA		11/21/2019		8,824,717								44,717			
0902419	HOMEWOOD	AL		11/07/2019		6,661,100								35,895			
0902420	LEAGUE CITY	TX		12/06/2019		2,054,633								12,796			
0902421	BROOKLYN	NY		11/26/2019		2,033,383								11,552			
0902422	ONTARIO	CA		12/12/2019		1,768,542								8,835			
0902423	PLEASANTON	CA		12/12/2019		3,442,399								15,987			
0902424	SAN ANTONIO	TX		01/15/2020		4,604,104								60,276			
0902425	COLUMBUS	OH		12/10/2019		1,671,498								7,908			
0902426	SPOKANE	WA		12/11/2019		1,848,188								8,826			
0902428	ATLANTA	GA		12/20/2019		4,916,172								23,260			
0902429	STILLWATER	NY		12/24/2019		25,107,069								109,124			
0902430	CHICAGO	IL		12/19/2019		1,686,184								10,807			
0902431	LAKEWOOD	NJ		12/19/2019		4,919,234								22,420			
0902432	LAS VEGAS	NV		12/18/2019		1,368,961								8,646			
0902433	CHICAGO	IL		12/13/2019		4,909,526								23,615			
0902434	LEXINGTON	KY		02/06/2020		6,697,083								31,251			
0902435	FOUNTAIN VALLEY	CA		11/19/2019		12,200,000								55,818			
0902436	ASHBURN	VA		12/30/2019		3,444,516								15,405			
0902437	CHULA VISTA	CA		01/09/2020		2,217,490								9,871			
0902438	GARLAND	TX		01/23/2020		11,762,850								103,285			
0902439	DOUGLASSVILLE	PA		12/24/2019		5,819,325								50,547			
0902441	LEXINGTON	KY		02/06/2020		7,263,381								33,894			
0902442	SAN JUAN CAPISTRANO	CA		12/23/2019		5,603,549								26,759			
0902443	HUNTINGTON BEACH	CA		12/23/2019		3,145,852								15,023			
0902444	RANCHO DOMINGUEZ	CA		12/23/2019		2,949,236								14,084			
0902446	BLOOMINGTON	IN		01/30/2020		19,846,271								89,191			
0902447	LA HABRA	CA		01/30/2020		13,880,648								66,604			
0902449	CHARLOTTE	NC		12/20/2019		6,749,887								42,323			
0902450	RIVERSIDE	CA		01/29/2020		1,567,709								9,851			
0902451	WHITTIER	CA		01/30/2020		9,347,213								47,102			
0902452	TAMPA	FL		01/29/2020		4,825,154								15,335			
0902453	LUTHERVILLE-TIMONIUM	MD		01/31/2020		6,002,479								29,608			
0902454	NEW ALBANY	IN		01/21/2020		13,505,508								63,612			
0902455	MEMPHIS	TN		01/29/2020		1,664,553								6,644			
0902456	LAKEWOOD	CO		02/05/2020		2,778,615								12,397			
0902457	AURORA	CO		02/14/2020		2,947,338								17,979			
0902458	SACRAMENTO	CA		01/27/2020		3,447,998								15,791			
0902459	NEW BERLIN	WI		02/13/2020		9,317,196								62,199			
0902460	MIDDLETON	WI		02/13/2020		6,376,768								41,953			
0902461	AUBURN	WA		02/04/2020		1,963,477								12,451			
0902462	KING OF PRUSSIA	PA		03/12/2020		1,933,470								25,526			
0902463	ROWLETT	TX		02/13/2020		1,965,373								11,828			
0902464	PLAINVILLE	MA		04/08/2020		13,732,437								63,822			
0902465	West Des Moines	IA		02/26/2020		3,305,269								15,229			
0902466	WIXOM	MI		02/26/2020		4,236,670								55,905			
0902467	VISTA	CA		03/23/2020		4,302,475								37,609			

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0902469	DARIEN	CT		03/19/2020		1,181,019								7,254			
0902470	WINTER GARDEN	FL		03/18/2020		4,449,882								38,368			
0902471	WILLOW GROVE	PA		03/30/2020		4,534,012								25,177			
0902472	GRIMES	IA		04/09/2020		17,462,910								109,576			
0902473	ROCKLIN	CA		04/09/2020		3,959,890								17,532			
0902474	LOUISVILLE	KY		04/07/2020		3,633,682								40,033			
0902475	TUALATIN	OR		02/26/2020		4,219,314								27,630			
0902476	LAKE OSWEGO	OR		02/27/2020		2,354,966								15,421			
0902477	AUBURN	WA		02/26/2020		1,962,471								12,851			
0902479	CENTENNIAL	CO		04/01/2020		2,952,691								18,081			
0902482	ST PETERSBURG	FL		05/12/2020		5,250,452								25,336			
0902483	FOSTER CITY	CA		05/05/2020		7,903,514								48,986			
0902485	STERLING HEIGHTS	MI		04/30/2020		3,678,545								31,340			
0902486	EL PASO	TX		05/12/2020		2,335,932								32,725			
0902490	PROVO	UT		07/14/2020		6,460,545								29,867			
0902491	SAN CLEMENTE	CA		05/28/2020		2,080,821								9,709			
0902492	PLANTATION	FL		08/06/2020		1,512,345								12,904			
0902494	CENTENNIAL	CO		05/20/2020		2,377,875								11,199			
0902498	HOMESTEAD	FL		05/21/2020		4,063,733								56,162			
0902499	MIAMI	FL		05/21/2020		4,303,001								59,465			
0902500	SANTA FE	NM		06/02/2020		2,147,116								32,361			
0902501	ST LOUIS PARK	MN		06/10/2020		2,232,522								10,663			
0902502	MELBOURNE	FL		03/19/2020		9,781,237								83,857			
0902503	LOGAN TOWNSHIP	NJ		10/19/2020		1,247,533								7,252			
0902504	LOGAN TOWNSHIP	NJ		10/22/2020		2,644,771								15,374			
0902505	SHELBY TOWNSHIP	MI		10/08/2020		2,995,279								13,791			
0902506	LATHAM	NY		11/12/2020		5,300,000								66,978			
0902507	SCOTTSDALE	AZ		11/12/2020		3,950,655								18,826			
0902508	SCOTTSDALE	AZ		11/17/2020		2,300,000								11,578			
0902509	SCOTTSDALE	AZ		11/17/2020		2,000,000								10,068			
0902510	BELLEVUE	WA		11/05/2020		1,000,000								12,995			
0902511	MEMPHIS	TN		12/01/2020		3,450,000								31,842			
0902512	CHICAGO	IL		12/17/2020		2,300,000								9,917			
0902513	LEXINGTON	KY		12/14/2020		3,400,000								20,845			
0902514	ROCKVILLE	MD		12/15/2020		6,000,000								29,828			
0902515	MIDDLETON	WI		12/16/2020		5,000,000								24,828			
0902516	REDMOND	WA		12/17/2020		4,900,000								24,778			
0902517	BEDFORD	OH		12/22/2020		4,500,000								28,657			
0902518	SUMNER	WA		01/25/2021										22,376			
0902519	MOBILE	AL		03/30/2021										31,855			
0902521	ORANGE	CA		01/12/2021										9,832			
0902522	MILWAUKEE	WI		12/10/2020		5,500,000								48,770			
0902524	BOULDER	CO		02/04/2021										16,757			
0902526	HOMEWOOD	AL		01/29/2021										8,438			
0902527	SOUTHAVEN	MS		01/29/2021										54,224			
0902528	SILVER SPRING	MD		03/01/2021										17,395			
0902529	SANTA FE SPRINGS	CA		01/08/2021										20,610			
0902530	WARREN	MI		03/10/2021										33,519			
0902531	VAN NUYS	CA		02/12/2021										48,551			
0902532	CORONA	CA		03/23/2021										29,567			
0902533	GERMANTOWN	WI		02/25/2021										38,933			
0902534	SALINA	NY		04/30/2021										7,422			
0902535	SALINA	NY		04/30/2021										10,721			
0902536	SALINA	NY		04/30/2021										4,371			
0902537	OMAHA	NE		04/30/2021										12,528			
0AG1004	MILBANK	SD		01/11/2019		3,344,248								22,707			
0AG1007	JEFFERSON	OR		04/26/2019		3,434,306								16,079			
0AG1008	TURNER	OR		04/26/2019		3,381,292								61,337			
0AG1012	DORR	MI		02/26/2020		9,141,501								94,008			
0AG1014	WINNEMUCCA	NV		04/17/2020		30,194,142								100,000			

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	8	9	10	11	12	13	Book Value/ Recorded Investment Excluding Accrued Interest on		Foreign Exchange Gain	Realized Gain	Total Gain
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	Disposal	Consid-eration	(Loss) on Disposal	(Loss) on Disposal	(Loss) on Disposal
0AG1017	PRESTON	ID		06/09/2020		8,720,630								70,982			
0AG1019	ROCHESTER	IN		06/30/2020		8,436,484								39,492			
0AG1027	PIPESTONE	MN		10/14/2020		843,493								9,975			
0AG1032	FULTON	IN		09/16/2020		248,916								1,106			
0AG1035	WAPATO	WA		12/17/2020		5,000,000								59,874			
0AG1036	BUHL	ID		02/03/2021										10,120			
987JCR9	HOLYOKE	MA		02/08/2011		29,814,210								75,908			
990BLCK	FAIRBURN	GA		11/07/2018		5,303,511								53,639			
990CAR1	AVONDALE	OH		07/11/2019		26,588,250								290,880			
990CON1	CINCINNATTI	OH		03/02/2018		10,093,702								25,744			
990ELJ1	LA JOLLA	CA		08/09/2018		9,596,647								20,275			
990H&R1	VARIOUS	FL		06/07/2018		42,912,621								263,602			
990HAR1	ST. HELENA	CA		06/05/2019		4,861,779								23,912			
990HPA1	VARIOUS	CA		07/25/2018		4,414,215								120,133			
990HPA2	ORLANDO	FL		05/16/2019		4,769,357								58,873			
990NMA1	CHICAGO	IL		10/26/2017		4,956,521								19,068			
990RPK1	BROOKLYN	NY		07/18/2018		6,511,235								602,289			
990WEN1	ROCHESTER	NY		11/07/2017		4,682,458								51,195			
V029781	TUCSON	AZ		10/17/2018		9,527,740								1,766,759			
VC29790	TAMPA	FL		02/28/2019		7,799,660								67,393			
VC29904	CHARLESTON	SC		01/02/2020		11,425,588								103,338			
VC29921	ORLANDO	FL		01/16/2020		6,606,169								42,616			
VC29946	ORLANDO	FL		01/16/2020		1,365,792								8,811			
VC29947	ORLANDO	FL		01/16/2020		678,053								4,374			
VC29948	ORLANDO	FL		01/16/2020		2,515,252								16,226			
VC29949	ORLANDO	FL		01/16/2020		1,004,164								6,478			
VC29950	ORLANDO	FL		01/16/2020		1,456,199								9,394			
VC29951	ORLANDO	FL		01/16/2020		2,579,829								16,642			
VC29952	ORLANDO	FL		01/16/2020		907,299								5,853			
0299999. Mortgages with partial repayments						3,176,498,874		(75,970)		62	(75,908)		2,851,016	33,576,923			
P1912016259	Silver Spring	MD		10/16/2020	05/01/2021	(790)		(16)		(806)	(822)		(806)	(806)			
P2001017507	Savannah	GA		03/12/2021	04/01/2021	(22)							(22)	(22)			
0399999. Mortgages disposed						(812)		(16)		(806)	(822)		(828)	(828)			
0599999 - Totals						3,328,574,428		(95,563)		(744)	(96,307)		123,377,599	186,256,906		823,712	823,712

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									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation, NAIC Designation Modifier and SVO Administrative 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
000000-00-0	NAPIER PARK AIRCRAFT ROLLOVER LEASING		NY			08/09/2017			1,731,523			0.000
0399999. Transportation Equipment - Unaffiliated									1,731,523			XXX
000000-00-0	A-A SPN-5 (USREIII-AELIMD), LP A-A SPN-5 (USREIII-AELIMD), LP					11/24/2020			433,542			0.000
000000-00-0	APOLLO HYBRID VALUE FUND AA DIRECT					07/05/2018			950,000			0.000
000000-00-0	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND					07/05/2018			8,033,655			0.000
000000-00-0	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.					03/04/2021			8,066,207			0.000
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE			09/09/2016			2,500,000			0.000
000000-00-0	Pretium Resi Credit Fund II Pretium Resi Credit Fund II LP		DE	Pretium Holdings GP, LLC		04/20/2021		24,880,526				0.000
000000-00-0	Pretium Single-Famly Rntl I LP Pretium Single-Family Rental I		DE	Pretium REO II, LLC		06/14/2021		5,600,000	21,300,000			0.000
BAN0KF-BP-9	Rockbridge C-III RECOVERY FUND III LP					09/24/2018			390,330			0.000
2599999. Joint Venture Interests - Other - Unaffiliated								30,480,526	41,673,734			XXX
4899999. Total - Unaffiliated								30,480,526	43,405,257			XXX
4999999. Total - Affiliated												XXX
5099999 - Totals								30,480,526	43,405,257			XXX

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 Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized 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 Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
537784-5*-1	A-A Mortgage Opportunities, LP A-A Mortgage Opportunities, LP			Capital Distribution	12/30/2015	05/10/2021	52,287,951							52,287,951	52,287,951				45,146,728
BAN0N8-DC-9	APOLLO HYBRID VALUE FUND APOLLO HYBRID VALUE FUND			Capital Distribution	07/05/2018	06/03/2021	1,363,819							1,363,819	1,363,819				6,860,862
1BAN0N-RP-0	APOLLO NATL RESOURCE PARTNERS APOLLO NATL RESOURCE PARTNERS		US	Capital Distribution	02/10/2017	06/21/2021	3,521,880							3,521,880	3,521,880				12,908,137
BAN11G-8U-9	ATHENE MOMENTUM INVESTOR AA Pencil Holdings, L.P.			Capital Distribution	03/04/2021	05/25/2021	4,921,582							4,921,582	4,921,582				330,330
BAN0JF-RS-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS			Capital Distribution	09/28/2017	04/09/2021	700,236							700,236	700,236				
BAN0ZF-88-8	ATHENE MOMENTUM INVESTOR ATHENE MOMENTUM INVESTORS			Capital Distribution	06/30/2020	04/09/2021	19,948							19,948	19,948				34,909
BAN0Y0-EL-3	Apollo Principal Holdings IV A-A SPN-7 (RRH-AELIMD), LP			Capital Distribution	03/09/2020	06/30/2021	239,183							239,183	239,183				18,360
1BAN0B-IH-0	BLUEWATER INVESTMENT HOLDINGS BLUEWATER INVESTMENT HOLDINGS			Capital Distribution	11/21/2017	05/18/2021	14,508,646							14,508,646	14,508,646				5,171,354
000000-00-0	CAPITAL ALIGNMENT PARTNERS III	DOVER	DE	Capital Distribution	09/09/2016	04/30/2021	242,035							242,035	242,035				
180646-10-3	CLARITAS CAP SPEC DEBT FUND LP	DOVER	DE	Capital Distribution	02/03/2011	04/30/2021	82,290							82,290	82,290				245,181
1BAN0F-SH-L	HPS - MEZZANINE PARTNERS III L MEZZANINE PARTNERS III		US	Capital Distribution	02/27/2017	04/16/2021	278,719							278,719	278,719				417,596

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
BANOKP-ET-6	JCR INCOME PLUS FUND JCR INCOME PLUS FUND IV			Capital Distribution	05/04/2018	05/04/2021	507,238							507,238	507,238				102,232
BANOSJ-WJ-4	NNN INVESTOR 3 LP NNN INVESTOR 3 LP			Capital Distribution	01/17/2019	04/29/2021	155,391							155,391	155,391				29,021
PRETHD-G#-2	Pretium Holdings GP, LLC Pretium Holdings, LP		DE	Capital Distribution	10/26/2020	05/07/2021	1,978,920							1,978,920	1,978,920				
00163H-AD-7	ALM LOAN FUNDING ALM_12-7A 2012-7A SUB 144A MIX-CORP LOAN 0.000% 10/15/28			Paydown	10/05/2016	04/15/2021	4,764,850	34,769	5,155,267			5,190,036		9,920,117	9,920,117				939,762
G43848-10-9	HEDGE FUND SEEDING STRATEGY OFFSHORE: 2011 LP	GEORGETOWN		Capital Distribution	02/27/2012	04/29/2021	127,992							127,992	127,992				87,420
2599999. Joint Venture Interests - Other - Unaffiliated							85,700,680	34,769	5,155,267			5,190,036		90,855,947	90,855,947				72,291,893
BANOWW-F3-4	PK AIR FINANCE PAF_2019 PK AIR FINANCE SUBORDINATED US 0.000% 12/31/49			DEFAULT ATHENE BROKER	12/11/2019	06/01/2021	150,618		(301,235)			(301,235)		(150,618)	(150,618)				
4699999. Any Other Class of Assets - Unaffiliated							150,618		(301,235)			(301,235)		(150,618)	(150,618)				
4899999. Total - Unaffiliated							85,851,298	34,769	4,854,032			4,888,801		90,705,329	90,705,329				72,291,893
4999999. Total - Affiliated																			
5099999 - Totals							85,851,298	34,769	4,854,032			4,888,801		90,705,329	90,705,329				72,291,893

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
649322-AE-4	NY & PRESBYTERIAN HOSPIT BASIC 4.763% 08/01/16		04/08/2021	WELLS FARGO		25,978,200	20,000,000	183,905	1.C FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						25,978,200	20,000,000	183,905	XXX
3136A8-6Y-1	FANNIE MAE FNR 2012-105 PZ 3.500% 10/25/42		06/01/2021	Interest Capitalization		27,425	27,425		1.A
3136A8-F9-6	FANNIE MAE FNR 2012-103 NZ 3.500% 09/25/42		06/01/2021	Interest Capitalization		56,239	56,239		1.A
3136A9-KU-1	FANNIE MAE FNR 2012-114 NZ 3.500% 10/25/42		06/01/2021	Interest Capitalization		54,933	54,933		1.A
3137AS-Z7-2	FREDDIE MAC FHR 4100 JZ 3.500% 08/15/42		06/01/2021	Interest Capitalization		11,846	11,846		1.A
3137AU-3Z-0	FREDDIE MAC FHR FHR 4101 CZ 3.500% 09/15/32		06/01/2021	Interest Capitalization		52,621	52,621		1.A
575718-AB-7	MASS INSTITUTE OF TECH BASIC 4.678% 07/01/14		04/08/2021	PIPER SANDLER & CO		13,697,200	10,000,000	131,244	1.A FE
3199999. Subtotal - Bonds - U.S. Special Revenues						13,900,264	10,203,064	131,244	XXX
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 3.739% 01/01/25		06/25/2021	DEFAULT ATHENE BROKER		493,239	493,239	11	1.G Z
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 4.089% 01/01/25		06/25/2021	DEFAULT ATHENE BROKER		95,468	95,468		2.C Z
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 4.839% 01/01/25		06/25/2021	DEFAULT ATHENE BROKER		47,734	47,734		3.C Z
500889-71-2	METTLER-TOLEDO INTERNATIONAL METTER-TOLEDO INC 2.83 7/22/33 2.830% 07/22/33		04/16/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000		2.B Z
001192-AK-9	SOUTHERN CO GAS CAPITAL SO 4.4 06/01/43 4.400% 06/01/43		04/21/2021	DEUTSCHE BANK		11,674,300	10,000,000	173,556	2.A FE
007589-AC-8	ADVOCATE HEALTH CORP BASIC 3.387% 10/15/49		04/01/2021	CITIGROUP GLOBAL MARKETS		10,306,600	10,000,000	162,764	1.C FE
037833-EG-1	APPLE INC AAPL 2.8 02/08/61 2.800% 02/08/61		04/15/2021	GOLDMAN SACHS & CO.		28,399,000	30,000,000	165,667	1.B FE
04018V-AA-1	ARES FINANCE CO BASIC 4.125% 06/30/51		06/24/2021	DEFAULT ATHENE BROKER		5,250,000	5,250,000		2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		04/28/2021	RAYMOND JAMES & ASSOCIATES		5,005,123	3,871,387	80,196	1.D FE
05379B-AQ-0	AVISTA CORP AVA 4.35 06/01/48 4.350% 06/01/48		04/22/2021	KEYBANC CAPITAL MARKETS		2,419,460	2,000,000	35,042	1.G FE
06051G-JW-0	BANK OF AMERICA CORP BAC 3.311 04/22/42 3.311% 04/22/42		04/19/2021	BANK OF AMERICA		40,000,000	40,000,000		1.F FE
071813-CB-3	BAXTER INTERNATIONAL INC BASIC 1.730% 04/01/31		05/20/2021	Tax Free Exchange		500,511	500,000	216	2.A FE
081331-AD-2	BELVOIR LAND LLC FTBELV 5.27 12/15/47 5.270% 12/15/47		04/26/2021	RAYMOND JAMES & ASSOCIATES		2,528,220	2,000,000	38,939	1.D FE
084664-CQ-2	BERKSHIRE HATHAWAY FINANCE COR BRK 4.2 08/15/48 4.200% 08/15/48		04/21/2021	DEUTSCHE BANK		11,994,700	10,000,000	79,333	1.C FE
084664-CR-0	BERKSHIRE HATHAWAY FINANCE COR BRK 4 1/4 01/15/49 4.250% 01/15/49		04/21/2021	DEUTSCHE BANK		12,126,800	10,000,000	115,694	1.C FE
11135F-BG-5	BROADCOM INC AVGO 3 3/4 02/15/51 3.750% 02/15/51		04/08/2021	DEUTSCHE BANK		19,617,800	20,000,000	167,708	2.C FE
11271R-AB-5	BROOKFIELD FINANCE LLC BAMACN 3.45 04/15/50 3.450% 04/15/50		04/12/2021	BARCLAYS CAPITAL GROUP		4,894,800	5,000,000	85,771	1.G FE
118230-AS-0	BUCKEYE PARTNERS 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
12189L-BG-5	BURLINGTN NORTH SANTA FE BNSF 3.3 09/15/51 3.300% 09/15/51		04/14/2021	CREDIT SUISSE SECURITIES		5,157,450	5,000,000	4,583	1.G FE
125896-BL-3	CMS ENERGY CORP CMS 4.7 03/31/43 4.700% 03/31/43		05/26/2021	STIFEL NICOLAUS		9,434,400	8,000,000	60,578	2.B FE
12621E-AL-7	CNO FINANCIAL GROUP INC BASIC 5.250% 05/30/29		05/28/2021	DEFAULT ATHENE BROKER		1,000,000	1,000,000	25,958	2.C FE
13034V-AA-2	CALIFORNIA INSTITUTE OF BASIC 4.700% 11/01/11		04/19/2021	PIPER SANDLER & CO		31,522,883	23,179,000	497,473	1.D FE
14855L-AD-2	CASTLE AIRCRAFT SECURITIZATION SERIES 20171 CLASS C 6.899% 07/15/42		05/15/2021	Interest Capitalization		7,283	7,283		5.B FE
161175-BT-0	CHARTER COMM OPT LLC/CAP CHTR 4.8 03/01/50 4.800% 03/01/50		04/08/2021	Various		21,913,400	20,000,000	104,000	2.C FE
18600T-AA-0	CLEVELAND CLINIC FOUND BASIC 4.858% 01/01/14		04/08/2021	RAYMOND JAMES & ASSOCIATES		30,751,555	22,431,000	305,721	1.C FE
20030N-CZ-2	COMCAST CORPORATION CMCSA 3.45 02/01/50 3.450% 02/01/50		04/14/2021	GOLDMAN SACHS & CO.		31,734,000	30,000,000	215,625	1.G FE
224044-CK-1	COX COMMUNICATIONS INC COXENT 4.6 08/15/47 4.600% 08/15/47		04/12/2021	BARCLAYS CAPITAL GROUP		8,214,990	7,000,000	52,772	2.B FE
23745Q-AA-2	DARTMOUTH-HITCH HEALTH BASIC 4.178% 08/01/48		04/28/2021	RAYMOND JAMES & ASSOCIATES		5,974,599	5,221,000	53,927	1.F FE
254687-FM-3	DISNEY (WALT) COMPANY DIS 2 3/4 09/01/49 2.750% 09/01/49		04/14/2021	CREDIT SUISSE SECURITIES		3,775,320	4,000,000	13,750	2.A FE
25746U-BQ-1	DOMINION ENERGY INC D 4.05 09/15/42 4.050% 09/15/42		04/21/2021	DEUTSCHE BANK		11,191,600	10,000,000	42,750	2.B FE
260543-DD-2	DOW CHEMICAL CO/THE DOW 3.6 11/15/50 3.600% 11/15/50		04/15/2021	BARCLAYS CAPITAL GROUP		20,973,200	20,000,000	466,000	2.B FE
26441C-AY-1	DUKE ENERGY CORP DUK 3.95 08/15/47 3.950% 08/15/47		04/21/2021	DEUTSCHE BANK		11,014,400	10,000,000	74,611	2.B FE
29444U-BQ-8	EQUINIX INC BASIC 1.450% 05/15/26		05/03/2021	DEFAULT ATHENE BROKER		1,497,840	1,500,000		2.B FE
29717P-AX-5	ESSEX PORTFOLIO LP ESS 2.65 09/01/50 2.650% 09/01/50		04/09/2021	WELLS FARGO		8,589,600	10,000,000	30,917	2.A FE
30321L-2A-9	F&G GLOBAL FUNDI BASIC 1.750% 06/30/26		06/23/2021	DEFAULT ATHENE BROKER		5,998,260	6,000,000		1.G FE
304528-AA-6	FAIRFIELD LANCASTER 2017 LSE-B FAIRFIRLD LANCASTER 2017 LSE-B 4.950% 01/05/44		06/05/2021	DEFAULT ATHENE BROKER		9,071	9,071		3.B
34960Y-AU-6	FORTRESS CREDIT OPPORTUNITIES SERIES 20167A CLASS CR 3.625% 12/15/28		06/25/2021	DEFAULT ATHENE BROKER		13,002,834	13,000,000	13,068	1.G FE
363576-AA-7	ARTHUR J GALLAGHER & CO BASIC 2.500% 05/20/31		05/13/2021	DEFAULT ATHENE BROKER		4,969,300	5,000,000		2.B FE
369604-BY-8	GENERAL ELECTRIC COMPANY GE 4.35 05/01/50 4.350% 05/01/50		04/21/2021	DEUTSCHE BANK		11,390,400	10,000,000	207,833	2.B FE
37045V-AQ-3	GENERAL MOTORS CO GM 5.4 04/01/48 5.400% 04/01/48		04/21/2021	DEUTSCHE BANK		24,471,800	20,000,000	66,000	2.C FE
37310P-AB-7	GEORGETOWN UNIVERSITY BASIC 5.215% 10/01/18		04/19/2021	Various		12,924,916	9,104,000	26,376	1.G FE

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation, NAIC Designation Modifier and SVO Administrative Symbol
378272-BC-1	Glencore Funding GLENLN 3 7/8 04/27/51 3.875% 04/27/51		04/22/2021	Various		30,259,220	30,000,000		2.A FE
38141G-YC-2	GOLDMAN SACHS GROUP INC/THE GS 3.21 04/22/42 3.210% 04/22/42		04/15/2021	GOLDMAN SACHS & CO.		10,000,000	10,000,000		1.F FE
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE GS 4.017 10/31/38 4.017% 10/31/38		06/29/2021	DEFAULT ATHENE BROKER		1,942,301	1,652,000	10,876	2.A FE
39121J-AE-0	GREAT RIVER ENERGY GRRIVE 6.254 07/01/38 6.254% 07/01/38		06/28/2021	DEFAULT ATHENE BROKER		739,913	784,332	18,916	1.G FE
404530-AA-5	HACKENSACK MERIDIAN HLTH BASIC 4.500% 07/01/57		04/14/2021	WELLS FARGO		12,716,700	10,000,000	131,250	1.D FE
42805V-AB-6	HERTZ VEHICLE FINANCING LLC HE SERIES 20201I CLASS A 3.000% 11/24/22		06/11/2021	DEFAULT ATHENE BROKER		9,450,000	9,450,000		1.F FE
42805V-AE-0	HERTZ VEHICLE FINANCING LLC HE SERIES 20201I CLASS B 9.000% 11/24/22		06/11/2021	DEFAULT ATHENE BROKER		10,800,000	10,800,000		3.B FE
44891A-BW-6	HYUNDAI CAPITAL AMERICA BASIC 1.500% 06/15/26		06/16/2021	DEFAULT ATHENE BROKER		6,479,185	6,500,000	188	2.A FE
46647P-CE-4	JPMORGAN CHASE & CO JPM 3.328 04/22/52 3.328% 04/22/52		04/15/2021	JP MORGAN SECURITIES		20,000,000	20,000,000		1.F FE
48253U-AE-6	KKR FINANCIAL CLO LTD SERIES 34A CLASS C 2.388% 07/15/34		06/04/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000		1.F FE
623115-AF-9	MOUNT SINAI HOSPITAL MSINAI 3.391 07/01/50 3.391% 07/01/50		04/12/2021	WELLS FARGO		20,093,600	20,000,000	194,041	1.G FE
627496-AA-0	MUSEUM OF MODERN ART/THE BASIC 3.220% 07/01/51		04/15/2021	RAYMOND JAMES & ASSOCIATES		10,324,900	10,000,000		1.C FE
62952E-AA-5	NYU HOSPITALS CENTER BASIC 4.428% 07/01/42		04/08/2021	BANK OF AMERICA		2,643,552	2,237,000	27,790	1.G FE
64035D-AF-3	Nelnet Student Loan Trust SERIES 2021A CLASS C 3.750% 04/20/62		05/13/2021	DEFAULT ATHENE BROKER		14,990,343	15,000,000		1.F FE
644188-BF-0	NEW ENGLAND POWER CO NGGLN 3.8 12/05/47 3.800% 12/05/47		04/21/2021	DEUTSCHE BANK		10,946,200	10,000,000	145,667	2.A FE
66988A-AJ-3	NOVANT HEALTH INC BASIC 3.318% 11/01/61		04/14/2021	WELLS FARGO		20,366,200	20,000,000	1,843	1.D FE
67066G-AH-7	NVIDIA CORP NVDA 3 1/2 04/01/50 3.500% 04/01/50		04/15/2021	CREDIT SUISSE SECURITIES		16,363,050	15,000,000	24,792	1.G FE
67401P-AC-2	OAKTREE SPECIALTY LENDING CORP BASIC 2.700% 01/15/27		05/11/2021	DEFAULT ATHENE BROKER		6,382,080	6,400,000		2.C FE
69346Y-AF-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F 3.434% 12/31/49		09/23/2020	DEFAULT ATHENE BROKER		(14,643)	(14,643)		1.F Z
69352P-AJ-2	PPL CAPITAL FUNDING INC PPL 5 03/15/44 5.000% 03/15/44		04/21/2021	DEUTSCHE BANK		37,813,500	30,000,000	158,333	2.B FE
70450Y-AJ-2	PAYPAL HOLDINGS INC PYPL 3 1/4 06/01/50 3.250% 06/01/50		04/21/2021	DEUTSCHE BANK		51,811,000	50,000,000	640,972	1.G FE
718172-BL-2	PHILIP MORRIS INTERNATIONAL IN PM 4 1/4 11/10/44 4.250% 11/10/44		04/21/2021	DEUTSCHE BANK		34,378,500	30,000,000	577,292	1.F FE
754730-AF-6	RAYMOND JAMES FINANCIAL RJF 4.95 07/15/46 4.950% 07/15/46		04/12/2021	STIFEL NICOLAUS		12,543,700	10,000,000	122,375	2.A FE
842400-FW-8	SOUTHERN CALIFORNIA EDISON COM EIX 3.9 03/15/43 3.900% 03/15/43		04/21/2021	DEUTSCHE BANK		10,741,200	10,000,000	41,167	2.A FE
8426EP-AB-4	SOUTHERN CO GAS CAPITAL SO 3.95 10/01/46 3.950% 10/01/46		04/21/2021	DEUTSCHE BANK		11,028,500	10,000,000	24,139	2.A FE
845437-BN-1	SOUTHWESTERN ELECTRIC POWER CO AEP 3.9 04/01/45 3.900% 04/01/45		04/21/2021	DEUTSCHE BANK		16,156,650	15,000,000	35,750	2.A FE
87264A-BF-1	T-MOBILE USA INC BASIC 3.875% 04/15/30		05/26/2021	Tax Free Exchange		997,342	1,000,000	538	2.C FE
87264A-BL-8	T-MOBILE USA INC BASIC 3.000% 02/15/41		05/27/2021	Tax Free Exchange		2,003,204	2,000,000	1,000	2.C FE
87264A-BM-6	T-MOBILE USA INC TMUS 3.3 02/15/51 3.300% 02/15/51		04/15/2021	Various		33,245,100	35,000,000	202,583	2.C FE
87264A-BN-4	T-MOBILE USA INC TMUS 3.3 02/15/51 3.300% 02/15/51		05/27/2021	Tax Free Exchange		34,255,622	36,000,000	330,550	2.C FE
87264A-BX-2	T-MOBILE USA INC BASIC 2.250% 11/15/31		05/27/2021	Tax Free Exchange		750,214	750,000	281	2.C FE
875127-BF-8	TAMPA ELECTRIC CO TE 4.45 06/15/49 4.450% 06/15/49		04/21/2021	DEUTSCHE BANK		12,283,900	10,000,000	158,222	1.G FE
91324P-EC-2	UNITEDHEALTH GROUP INC BASIC 1.150% 05/15/26		05/17/2021	DEFAULT ATHENE BROKER		3,327,201	3,333,000		1.G FE
919794-AE-7	VALLEY NATIONAL BANCORP BASIC 3.000% 06/15/31		05/25/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000		2.B FE
92778*-AA-5	VCU HEALTH VCU HEALTH CTL 3.008 9/15/2049 3.010% 09/15/49		06/17/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000		1.D Z
93884P-DY-3	WASHINGTON GAS LIGHT CO WGL 3.65 09/15/49 3.650% 09/15/49		04/14/2021	WELLS FARGO		10,772,300	10,000,000	31,431	1.G FE
949746-SK-8	WELLS FARGO & COMPANY BASIC 3.069% 01/24/23		06/29/2021	DEFAULT ATHENE BROKER		1,015,763	1,000,000	13,214	2.A FE
957638-AD-1	WESTERN ALLIANCE BANCORP WAL 3 06/15/31 3.000% 06/15/31		06/03/2021	PIPER SANDLER & CO		25,000,000	25,000,000		2.B FE
500897-50-9	Seaspan Holdco III Ltd SSPN 3.91 6/5/2031 GTD SR SECD 3.910% 06/05/31		05/12/2021	DEFAULT ATHENE BROKER		7,000,000	7,000,000		2.C Z
219842-70-5	SHIMAO GROUP HLDGS LTD SHIMAO 4.6 07/13/30 4.600% 07/13/30	D	05/11/2021	DEFAULT ATHENE BROKER		4,624,200	4,370,000	66,149	2.C FE
500897-40-0	WestConnex Finance Company Pty WENNEX 2.98 SER A 09/15/2031 2.980% 09/15/31	D	05/11/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000		2.A Z
00182E-BN-8	ANZ NEW ZEALAND INTL/LDN BASIC 1.250% 06/22/26	D	06/15/2021	DEFAULT ATHENE BROKER		1,996,900	2,000,000		1.E FE
008511-AS-6	AGL CLO 7 LTD SERIES 20207A CLASS DR 3.290% 07/15/34	D	06/28/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000		2.C FE
03666B-AE-4	ANTARES CLO SERIES 20211A CLASS B 2.031% 07/25/33	D	06/15/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000		1.C FE
03666B-AG-9	ANTARES CLO SERIES 20211A CLASS C 2.931% 07/25/33	D	06/15/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000		1.F FE
046353-AM-0	ASTRAZENECA PLC AZN 4 3/8 11/16/45 4.375% 11/16/45	D	04/21/2021	DEUTSCHE BANK		18,042,450	15,000,000	286,198	2.A FE
05553M-AE-1	BCRED BSL CLO 2021-1, LTD SERIES 20211A CLASS C 2.334% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER		2,000,000	2,000,000		1.F Z
05553M-AG-6	BCRED BSL CLO 2021-1, LTD SERIES 20211A CLASS D 3.534% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER		2,700,000	2,700,000		2.C Z
05765X-AJ-0	Balboa Bay Loan Funding Ltd SERIES 20211A CLASS D 3.234% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER		3,500,000	3,500,000		2.C FE
10949Y-AB-4	Brightwood Capital Fund III Ho SERIES 20211RA CLASS LOAN 2.590% 04/15/28	D	06/30/2021	DEFAULT ATHENE BROKER		10,000,000	10,000,000		1.A
12481K-AW-8	CBAM CLO Management SERIES 20172A CLASS CR 2.486% 07/17/34	D	06/01/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000		1.F FE
12481K-AY-4	CBAM CLO Management SERIES 20172A CLASS DR 3.536% 07/17/34	D	06/01/2021	DEFAULT ATHENE BROKER		4,000,000	4,000,000		2.C FE
191241-AF-5	COCA-COLA FEMSA SAB CV KOF 5 1/4 11/26/43 5.250% 11/26/43	D	06/14/2021	STIFEL NICOLAUS		21,374,240	16,000,000	46,667	1.G FE
22846F-AJ-7	Crown Point CLO Ltd SERIES 202110A CLASS D 3.684% 07/20/34	D	05/27/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000		2.C FE
26252N-AU-3	DRYDEN SENIOR LOAN FUND SERIES 201972A CLASS DR 3.155% 05/15/32	D	04/29/2021	Various		2,000,000	2,000,000	88	2.C FE
34963D-AC-9	Fortress Credit BSL Limited SERIES 20212A CLASS B 2.084% 07/20/34	D	05/13/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000		1.C FE
34963D-AE-5	Fortress Credit BSL Limited SERIES 20212A CLASS C 2.584% 07/20/34	D	05/13/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000		1.F FE

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
402562-AE-2	Gulf Stream Meridian 1 Ltd. SERIES 20214A CLASS B 2.290% 07/15/34	D	04/29/2021	DEFAULT ATHENE BROKER		9,000,000	9,000,000		1.F FE
402562-AG-7	Gulf Stream Meridian 1 Ltd. SERIES 20214A CLASS C 3.340% 07/15/34	D	04/29/2021	DEFAULT ATHENE BROKER		5,000,000	5,000,000		2.C FE
50204A-AG-1	LCM 32 Ltd SERIES 32A CLASS C 2.384% 07/20/34	D	04/29/2021	DEFAULT ATHENE BROKER		6,448,875	6,450,000	995	1.F FE
55607P-AF-2	MACQUARIE GROUP LTD BASIC 1.629% 09/23/27	D	06/15/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000		1.G FE
62954H-AF-5	NXP BV/NXP FDG/NXP USA NXPI 3 1/4 05/11/41 3.250% 05/11/41	D	05/04/2021	BARCLAYS CAPITAL GROUP		29,777,400	30,000,000		2.C FE
632525-AY-7	NATIONAL AUSTRALIA BANK BASIC 2.990% 05/21/31	D	05/17/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000		2.A FE
67614C-AB-6	OEC FINANCE LTD OECENG 5 1/8 12/26/26 7.688% 12/26/26	D	06/26/2021	Interest Capitalization		81,959	81,959		6. FE
691204-AE-1	Owl Rock CLO Ltd SERIES 20203A CLASS B 2.634% 04/20/32	D	06/15/2021	DEFAULT ATHENE BROKER		2,006,000	2,000,000	8,501	1.C FE
74042H-AA-5	PREFERRED TERM SECS XIX BASIC 0.134% 12/22/35	D	05/26/2021	DEFAULT ATHENE BROKER		1,128,107	1,250,846	1,243	1.C FE
74971C-AE-3	RR Ltd SERIES 202116A CLASS B 2.140% 07/15/36	D	04/30/2021	CREDIT SUISSE SECURITIES		5,000,000	5,000,000		1.F FE
74971C-AG-8	RR Ltd SERIES 202116A CLASS C 3.190% 07/15/36	D	04/30/2021	CREDIT SUISSE SECURITIES		4,000,000	4,000,000		2.C FE
78081B-AE-3	ROYALTY PHARMA PLC RPRX 3.3 09/02/40 3.300% 09/02/40	D	05/03/2021	Various		51,308,300	52,000,000	245,117	2.C FE
82620K-BF-9	SIEMENS FINANCIERINGSMAT SIEGR 2 7/8 03/11/41 2.875% 03/11/41	D	04/21/2021	DEUTSCHE BANK		29,945,400	30,000,000	100,625	1.E FE
87938W-AU-7	TELEFONICA EMISIONES SAU TELEFO 5.213 03/08/47 5.213% 03/08/47	D	04/14/2021	CREDIT SUISSE SECURITIES		33,296,880	28,000,000	147,702	2.C FE
89640A-AC-0	TRINITAS CLO LTD TRNTS_18-8A SERIES 201910A CLASS B 2.284% 04/15/32	D	06/29/2021	DEFAULT ATHENE BROKER		1,503,015	1,500,000	7,137	1.C FE
89680Y-AC-9	TRITON CONTAINER BASIC 3.150% 06/15/31	D	05/26/2021	DEFAULT ATHENE BROKER		3,000,140	3,000,000		2.C FE
902674-YH-7	UBS AG LONDON BASIC 1.250% 06/01/26	D	05/24/2021	DEFAULT ATHENE BROKER		4,980,700	5,000,000		1.D FE
92857W-BU-3	VODAFONE GROUP PLC VOD 4 1/4 09/17/50 4.250% 09/17/50	D	04/21/2021	DEUTSCHE BANK		34,086,500	30,000,000	122,778	2.B FE
97988U-AU-9	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS CR 2.940% 07/15/31	D	06/18/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000		1.F FE
97988U-AW-5	WOODMONT TRUST WDMNT_19-6A SERIES 20196A CLASS DR 4.090% 07/15/31	D	06/18/2021	DEFAULT ATHENE BROKER		3,000,000	3,000,000		2.C FE
P3769#-AA-2	FIDEICOMISO UNION VIAL RIO PAM FIDEICOMISO UNION VIAL RIO PAM 5.850% 04/16/28	D	06/14/2021	DIRECT		1,385,453	1,385,453		3.A
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,285,745,090	1,200,839,129	7,258,186	XXX
ASPSUM-MB-1	ASP Summa 1 LLC ASP Summa LLC 1 TL 03/15/2023 0.000% 03/15/23		06/24/2021	DIRECT		26,970,000	26,970,000		2.A Z
ASPSUM-B2-3	ASP Summa 2 LLC ASP Summa 2 LLC TL 03/15/2023 0.000% 03/15/23		06/24/2021	DIRECT		26,640,000	26,640,000		2.A Z
ASPSUM-B3-1	ASP Summa 3 LLC ASP Summa 3 LLC TL 03/15/2023 0.000% 03/15/23		06/24/2021	DIRECT		26,190,000	26,190,000		2.A Z
ASPSUM-B4-9	ASP Summa 4 LLC ASP Summa 4 LLC TL 03/15/2023 0.000% 03/15/23		06/24/2021	DIRECT		24,820,000	24,820,000		2.A Z
PRETSF-RW-4	Pretium Single-Family Rtl I BL Pretm SFR I LP WHS TL 6/15/23 2.000% 06/15/23		06/23/2021	DIRECT		243,077,596	243,077,596		2.A Z
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.782% 02/29/24		06/29/2021	DIRECT		24,453,355	24,453,355		1.F Z
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.742% 08/22/22		06/21/2021	DIRECT		4,927,291	4,927,291		2.B Z
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.676% 03/05/28		04/09/2021	DEFAULT ATHENE BROKER		499			3.B Z
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						377,078,741	377,078,242		XXX
8399997. Total - Bonds - Part 3						1,676,558,745	1,583,120,435	7,573,335	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						1,676,558,745	1,583,120,435	7,573,335	XXX
G2950*-12-5	AA Infrastructure Fund LTD AA Infrastructure Debt Fund 1		04/01/2021	DEFAULT ATHENE BROKER	26,737,761.000	1,210,000			5.B Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,210,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						1,210,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						1,210,000	XXX		XXX
25271C-20-1	DIAMOND OFFSHORE DRILL DIAMOND OFFSHORE DRILLING IN		04/27/2021	Tax Free Exchange	736,581.000	1,890,000			
G9460G-10-1	Valaris Ltd VALARIS LTD		05/05/2021	Taxable Exchange	87,258.000	2,068,015			
9199999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated) Other						3,958,015	XXX		XXX
9799997. Total - Common Stocks - Part 3						3,958,015	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						3,958,015	XXX		XXX
9899999. Total - Preferred and Common Stocks						5,168,015	XXX		XXX
9999999 - Totals						1,681,726,760	XXX	7,573,335	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 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
912828-Y8-7	US TREASURY N/B NOTES 1.750% 07/31/24		05/01/2021	DIRECT		(5,263,500)	(5,000,000)	(5,016,731)			(5,012,802)		(5,012,802)		(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		05/01/2021	DIRECT		(5,234,750)	(5,000,000)	(4,899,858)			(4,916,433)		(4,916,433)		(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		05/01/2021	DIRECT		(5,114,050)	(5,000,000)	(4,981,781)			(4,989,166)		(4,989,166)		(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		05/01/2021	DIRECT		(5,306,050)	(5,000,000)	(4,958,345)			(4,965,035)		(4,965,035)		(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		05/01/2021	DIRECT		(5,225,200)	(5,000,000)	(4,965,336)			(4,973,396)		(4,973,396)		(4,973,396)		(251,804)	(251,804)		09/30/2024	1.A
0599999. Subtotal - Bonds - U.S. Governments						(26,143,550)	(25,000,000)	(24,822,051)			(24,856,832)		(24,856,832)		(24,856,832)		(1,286,718)	(1,286,718)		XXX	XXX
60416S-G4-6	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.630% 07/01/38		06/01/2021	Redemption 100.0000		180,000	180,000	180,000	180,000						180,000				4,406	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		06/01/2021	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				394	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		06/01/2021	Redemption 100.0000		25,000	25,000	25,000	25,000						25,000				543	07/01/2037	1.B FE
60416S-W2-2	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 2.905% 07/01/34		06/01/2021	Redemption 100.0000		205,000	205,000	205,000	205,000						205,000				3,284	07/01/2034	1.B FE
60416S-W3-0	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 3.164% 01/01/40		06/01/2021	Redemption 100.0000		250,000	250,000	250,000	250,000						250,000				4,924	01/01/2040	1.B FE
60416S-YQ-7	MINNESOTA ST HSG FIN AGY SINGLE FAMILY HSG 4.450% 07/01/40		06/01/2021	Redemption 100.0000		160,000	160,000	160,000	160,000						160,000				3,787	07/01/2040	1.B FE
677521-PY-6	OHIO ST COMMON SCHS-SER B 4.000% 09/15/30		04/21/2021	Call 100.0000		10,000,000	10,000,000	9,868,900	9,920,372		2,056		2,056		9,922,427		77,573	77,573	240,000	09/15/2030	1.B FE
97705L-R4-1	WISCONSIN ST SER C 4.000% 05/01/32		05/03/2021	Call 100.0000		4,520,000	4,520,000	4,480,450	4,493,983		616		616		4,494,600		25,400	25,400	90,400	05/01/2032	1.B FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						15,360,000	15,360,000	15,189,350	15,254,355		2,672		2,672		15,257,027		102,973	102,973	347,738	XXX	XXX
03588E-4E-0	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS 5.875% 04/01/30		04/22/2021	Call 100.0000		890,000	890,000	980,486	891,145		(1,145)		(1,145)		890,000				29,194	04/01/2030	1.B FE
03588E-4Q-3	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND 5.350% 04/01/28		04/22/2021	Call 100.0000		4,890,000	4,890,000	4,874,254	4,881,846		286		286		4,882,132		7,868	7,868	146,068	04/01/2028	1.B FE
03588E-4R-1	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND 5.450% 04/01/29		04/22/2021	Call 100.0000		5,000,000	5,000,000	5,017,400	5,000,317		(317)		(317)		5,000,000				152,146	04/01/2029	1.B FE
03588E-4S-9	ANNE ARUNDEL CNTY MD BUILD AMERICA BONDS-ANNE ARUND 5.550% 04/01/30		04/22/2021	Call 100.0000		5,000,000	5,000,000	5,034,900	5,000,535		(535)		(535)		5,000,000				154,938	04/01/2030	1.B FE
150528-RV-1	CEDAR RAPIDS IA TXBL-URBAN RENEWAL-SER C 3.300% 06/01/27		06/23/2021	Call 100.0000		1,400,000	1,400,000	1,400,000	1,400,000						1,400,000				25,923	06/01/2027	1.B FE
152735-XH-4	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C 5.100% 05/15/28		05/17/2021	Call 100.0000		195,000	195,000	195,000	195,000						195,000				4,973	05/15/2028	1.D FE
152735-XJ-0	CENTRL BUCKS PA SCH DIST PREREFUNDED-TXBL-SER C 5.200% 05/15/29		05/17/2021	Call 100.0000		450,000	450,000	450,000	450,000						450,000				11,700	05/15/2029	1.D FE
152735-XM-3	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C 5.100% 05/15/28		05/17/2021	Call 100.0000		1,305,000	1,305,000	1,305,000	1,305,000						1,305,000				33,278	05/15/2028	1.B FE
152735-XN-1	CENTRL BUCKS PA SCH DIST UNREFUNDED-TXBL-SER C 5.200% 05/15/29		05/17/2021	Call 100.0000		3,390,000	3,390,000	3,390,000	3,390,000						3,390,000				88,140	05/15/2029	1.B FE
295139-AR-0	ERIE CNTY OHIO ERIE CNTY OHIO ECONOMIC DEV RE 4.520% 04/01/38		04/01/2021	Redemption 100.0000		75,000	75,000	75,000	75,000						75,000				1,695	04/01/2038	1.D
613035-E9-1	MONTGOMERY AL BUILD AMERICA BONDS-RECOVERY Z 5.600% 02/01/35		04/16/2021	Call 100.0000		5,000,000	5,000,000	5,072,900	5,000,887		(887)		(887)		5,000,000				198,333	02/01/2035	1.E FE
774217-4M-2	ROCKVILLE MD TXBL-REF-SER C 4.100% 06/01/27		06/01/2021	Call 100.0000		1,575,000	1,575,000	1,575,000	1,575,000						1,575,000				32,288	06/01/2027	1.A FE
774217-4N-0	ROCKVILLE MD TXBL-REF-SER C 4.150% 06/01/28		06/01/2021	Call 100.0000		1,635,000	1,635,000	1,635,000	1,635,000						1,635,000				33,926	06/01/2028	1.A FE
774217-4P-5	ROCKVILLE MD TXBL-REF-SER C 4.200% 06/01/29		06/01/2021	Call 100.0000		1,705,000	1,705,000	1,705,000	1,705,000						1,705,000				35,805	06/01/2029	1.A FE
774217-4Q-3	ROCKVILLE MD TXBL-REF-SER C 4.200% 06/01/30		06/01/2021	Call 100.0000		1,775,000	1,775,000	1,763,622	1,768,168		248		248		1,768,416		6,584	6,584	37,275	06/01/2030	1.A FE
941647-PK-9	WATERLOO IA TXBL-SER B 3.700% 06/01/28		06/28/2021	Call 100.0000		530,000	530,000	530,000	530,000						530,000				11,276	06/01/2028	1.C FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						34,815,000	34,815,000	35,003,562	34,802,898		(2,350)		(2,350)		34,800,548		14,452	14,452	996,958	XXX	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
196479-6V-6	COLORADO HSG & FIN AUTH SINGLE FAMILY HSG 3.550% 05/01/37		05/03/2021	Redemption 100.0000		355,000	355,000	355,000	355,000						355,000				7,474	05/01/2037	1.A FE
254846-CV-8	DIST ENERGY CORP NE FAC REVENU BUILD AMERICA BONDS 5.901% 07/01/32		04/01/2021	Call 100.0000		4,670,000	4,670,000	4,745,334	4,671,035		(1,035)		(1,035)		4,670,000				206,683	07/01/2032	1.C FE
31339W-LL-8	FED HM LN MTG CORP FHR 2419 J 7.351% 02/15/32		06/01/2021	Paydown		36,147	36,147	36,147	36,147						36,147				1,117	02/15/2032	1.A
3136A7-6E-7	FANNIE MAE FNR 2012-101 CZ 3.500% 09/25/42		06/01/2021	Paydown		1,468,926	1,468,926	1,467,546	1,465,926		3,000		3,000		1,468,926				17,778	09/25/2042	1.A
3136AC-GN-5	FANNIE MAE FNA 2013-M3 AL 3.493% 01/25/33		06/01/2021	Paydown		120,222	120,222	119,658	119,729		493		493		120,222				1,709	01/25/2033	1.A
3137A6-TC-6	FREDDIE MAC FHR 3812 LZ 4.000% 12/15/30		06/01/2021	Paydown		5,876,000	5,876,000	5,264,386	5,644,717		231,284		231,284		5,876,000				97,468	12/15/2030	1.A
3137A7-FL-9	FREDDIE MAC FHR 3804 ZN 3.500% 02/15/31		06/01/2021	Paydown		2,691,967	2,691,967	2,264,513	2,508,682		183,286		183,286		2,691,967				39,397	02/15/2031	1.A
31381R-4H-4	FNMA FN 468924 5.350% 08/01/41		06/01/2021	Paydown		8,319	8,319	8,662	8,470		(151)		(151)		8,319				187	08/01/2041	1.A
31381R-G5-7	FNMA FN 468320 5.420% 07/01/41		06/01/2021	Paydown		17,091	17,091	17,444	17,227		(136)		(136)		17,091				390	07/01/2041	1.A
31381S-PX-4	FNMA FN 469438 4.510% 10/01/41		06/01/2021	Paydown		41,467	41,467	42,711	42,004		(537)		(537)		41,467				787	10/01/2041	1.A
31381T-7A-2	FNMA FN 470789 4.400% 03/01/42		06/01/2021	Paydown		4,826	4,826	5,053	4,996		(170)		(170)		4,826				89	03/01/2042	1.A
31381T-WA-4	FNMA FN 470541 4.830% 03/01/42		06/01/2021	Paydown		7,173	7,173	7,599	7,377		(204)		(204)		7,173				144	03/01/2042	1.A
31381V-BT-1	FNMA FN 471750 3.970% 07/01/42		06/01/2021	Paydown		37,536	37,536	38,380	37,930		(395)		(395)		37,536				627	07/01/2042	1.A
31381V-J7-1	FNMA FN 471986 4.070% 07/01/42		06/01/2021	Paydown		14,921	14,921	15,346	15,119		(198)		(198)		14,921				253	07/01/2042	1.A
3138L0-VV-0	FNMA FN AM0627 3.950% 09/01/42		06/01/2021	Paydown		7,199	7,199	7,424	7,312		(113)		(113)		7,199				120	09/01/2042	1.A
3138L1-NU-9	FNMA FN AM1302 3.490% 11/01/42		06/01/2021	Paydown		25,746	25,746	25,858	25,781		(35)		(35)		25,746				378	11/01/2042	1.A
3138L2-3B-1	FNMA POOL FN AM2593 3.900% 03/01/43		06/01/2021	Paydown		14,129	14,129	14,694	14,434		(305)		(305)		14,129				232	03/01/2043	1.A
3138L2-GN-1	FNMA POOL FN AM2004 3.490% 01/01/31		06/01/2021	Paydown		7,701	7,701	7,278	7,413		288		288		7,701				113	01/01/2031	1.A
3138L2-GP-6	FNMA POOL FN AM2005 3.490% 01/01/31		06/01/2021	Paydown		7,716	7,716	7,292	7,428		289		289		7,716				113	01/01/2031	1.A
3138L2-NT-0	FNMA POOL FN AM2201 3.880% 02/01/43		06/01/2021	Paydown		14,904	14,904	15,398	15,165		(261)		(261)		14,904				241	02/01/2043	1.A
3138L2-YY-7	FNMA POOL FN AM2526 3.460% 03/01/43		06/01/2021	Paydown		24,178	24,178	24,163	24,147		32		32		24,178				352	03/01/2043	1.A
3138L2-ZY-6	FNMA POOL FN AM2558 3.730% 03/01/38		06/01/2021	Paydown		20,507	20,507	21,065	20,804		(296)		(296)		20,507				322	03/01/2038	1.A
3138L3-4D-4	FNMA POOL FN AM3519 3.490% 06/01/43		06/01/2021	Paydown		24,494	24,494	24,474	24,466		27		27		24,494				356	06/01/2043	1.A
3138L3-6E-0	FNMA POOL FN AM3568 4.100% 05/01/43		06/01/2021	Paydown		5,504	5,504	5,722	5,635		(131)		(131)		5,504				95	05/01/2043	1.A
3138L3-AH-8	FNMA POOL FN AM2707 4.020% 03/01/43		06/01/2021	Paydown		9,240	9,240	9,665	9,470		(229)		(229)		9,240				155	03/01/2043	1.A
3138L3-AQ-8	FNMA POOL FN AM2714 3.730% 03/01/43		06/01/2021	Paydown		17,696	17,696	18,166	17,944		(248)		(248)		17,696				278	03/01/2043	1.A
3138L3-AZ-8	FNMA POOL FN AM2723 3.690% 03/01/43		06/01/2021	Paydown		26,086	26,086	26,738	26,428		(342)		(342)		26,086				405	03/01/2043	1.A
3138L3-CW-3	FNMA POOL FN AM2784 3.820% 03/01/43		06/01/2021	Paydown		18,272	18,272	18,912	18,615		(343)		(343)		18,272				294	03/01/2043	1.A
3138L3-H7-3	FNMA POOL FN AM2953 3.960% 04/01/43		06/01/2021	Paydown		6,435	6,435	6,690	6,573		(138)		(138)		6,435				107	04/01/2043	1.A
3138L3-PC-3	FNMA POOL FN AM3118 3.770% 05/01/43		06/01/2021	Paydown		11,557	11,557	11,929	11,757		(200)		(200)		11,557				183	05/01/2043	1.A
3138L3-Q4-0	FNMA POOL FN AM3174 4.000% 05/01/43		06/01/2021	Paydown		7,321	7,321	7,612	7,481		(160)		(160)		7,321				123	05/01/2043	1.A
3138L3-QY-4	FNMA POOL FN AM3170 4.000% 04/01/43		06/01/2021	Paydown		6,016	6,016	6,255	6,146		(130)		(130)		6,016				101	04/01/2043	1.A
3138L4-AK-9	FANNIE MAE FN AM3609 3.950% 06/01/43		06/01/2021	Paydown		6,735	6,735	7,002	6,882		(148)		(148)		6,735				112	06/01/2043	1.A
3138L4-AW-3	FANNIE MAE FN AM3620 3.695% 06/01/43		06/01/2021	Paydown		25,308	25,308	25,930	25,643		(335)		(335)		25,308				393	06/01/2043	1.A
3138L4-DY-6	FANNIE MAE FN AM3718 3.920% 07/01/43		06/01/2021	Paydown		8,512	8,512	8,836	8,692		(181)		(181)		8,512				140	07/01/2043	1.A
3138L4-LD-3	FANNIE MAE FN AM3923 4.330% 07/01/33		06/01/2021	Paydown		56,936	56,936	59,196	57,570		(633)		(633)		56,936				1,037	07/01/2033	1.A
3138L4-NZ-2	FANNIE MAE FN AM4007 4.110% 08/01/28		06/01/2021	Paydown		29,185	29,185	29,642	29,418		(232)		(232)		29,185				505	08/01/2028	1.A
3138L4-TR-4	FANNIE MAE FN AM4159 4.390% 08/01/33		06/01/2021	Paydown		13,144	13,144	13,534	13,414		(270)		(270)		13,144				243	08/01/2033	1.A
3138L4-V5-9	FANNIE MAE FN AM4235 4.440% 08/01/38		06/01/2021	Paydown		67,104	67,104	68,761	68,035		(931)		(931)		67,104				1,253	08/01/2038	1.A
3138L4-ZP-1	FANNIE MAE FN AM4349 4.720% 09/01/33		06/01/2021	Paydown		12,811	12,811	13,319	13,102		(291)		(291)		12,811				252	09/01/2033	1.A
3138L5-SM-3	FNMA POOL FN AM5023 4.290% 01/01/34		06/01/2021	Paydown		104,249	104,249	104,640	104,394		(145)		(145)		104,249				1,881	01/01/2034	1.A
3138L5-YU-8	FNMA POOL FN AM5222 4.200% 07/01/29		06/01/2021	Paydown		105,075	105,075	105,288	105,103		(28)		(28)		105,075				1,856	07/01/2029	1.A
3138L9-7L-0	FNMA POOL FN AM8998 3.170% 06/01/35		06/01/2021	Paydown		32,818	32,818	31,946	32,760		58		58		32,818				438	06/01/2035	1.A
3138L9-EG-3	FNMA POOL FN AM8234 3.030% 04/01/30		06/01/2021	Paydown		83,170	83,170	83,429	83,196		(26)		(26)		83,170				1,060	04/01/2030	1.A
3138LC-3G-8	FNMA POOL FN AN0798 3.630% 01/01/33		06/01/2021	Paydown		9,624	9,624	9,619	9,606		18		18		9,624				147	01/01/2033	1.A
3138LC-PW-9	FNMA POOL FN AN0436 3.720% 12/01/35		06/01/2021	Paydown		50,139	50,139	50,672	50,437		(298)		(298)		50,139				784	12/01/2035	1.A
3138LC-TZ-8	FNMA POOL FN AN0567 3.640% 12/01/33		06/01/2021	Paydown		8,419	8,419	8,455	8,432		(14)		(14)		8,419				128	12/01/2033	1.A
3138LC-UX-1	FNMA POOL FN AN0597 3.840% 01/01/36		06/01/2021	Paydown		111,658	111,658	113,228	112,713		(1,055)		(1,055)		111,658				1,803	01/01/2036	1.A
3138LC-UZ-6	FNMA POOL FN AN0599 3.870% 01/01/36		06/01/2021	Paydown		35,603	35,603	36,237	36,045		(442)		(442)		35,603				580	01/01/2036	1.A
3138LC-WA-9	FNMA POOL FN AN0640 3.600% 01/01/34		06/01/2021	Paydown		53,320	53,320	53,520	53,389		(69)		(69)		53,320				807	01/01/2034	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
3138LC-Z7-3	FNMA POOL FN AN0765 3.910% 01/01/36		06/01/2021	Paydown		14,535	14,535	15,021	14,903		(368)		(368)		14,535				239	01/01/2036	1.A
3138LE-XC-0	FNMA DUS FN AN2474 3.350% 08/01/46		06/01/2021	Paydown		4,361	4,361	4,516	4,473		(112)		(112)		4,361				61	08/01/2046	1.A
3138LE-ZQ-7	FNMA DUS FN AN2550 3.420% 08/01/46		06/01/2021	Paydown		5,212	5,212	5,403	5,351		(138)		(138)		5,212				74	08/01/2046	1.A
3138LG-PC-4	FNMA POOL FN AN4018 3.890% 01/01/47		06/01/2021	Paydown		3,453	3,453	3,578	3,549		(96)		(96)		3,453				57	01/01/2047	1.A
3138LH-A2-0	FNMA DUS FN AN4524 3.920% 01/01/47		06/01/2021	Paydown		5,974	5,974	6,210	6,152		(178)		(178)		5,974				98	01/01/2047	1.A
3138NJ-BD-9	FANNIE MAE FN FN0035 3.290% 12/01/32		06/01/2021	Paydown		42,809	42,809	38,421	39,613		3,196		3,196		42,809				592	12/01/2032	1.A
31393E-TS-8	FANNIE MAE FNR 2003-90 BA 5.500% 09/25/33		06/01/2021	Paydown		659,506	659,506	648,897	654,417		5,089		5,089		659,506				15,468	09/25/2033	1.A
31397Q-YH-5	FANNIE MAE FNR 2011-17 ZM 3.500% 03/25/31		06/01/2021	Paydown		2,470,412	2,470,412	2,071,784	2,248,289		222,124		222,124		2,470,412				35,239	03/25/2031	1.A
31398N-5W-0	FANNIE MAE FNR 2010-133 BZ 4.000% 11/25/40		06/01/2021	Paydown		1,571,782	1,571,782	1,388,071	1,505,274		66,508		66,508		1,571,782				28,349	11/25/2040	1.A
31398S-4P-5	FANNIE MAE FNR 2010-156 ZB 4.000% 12/25/40		06/01/2021	Paydown		720,788	720,788	655,678	694,571		26,217		26,217		720,788				11,162	12/25/2040	1.A
31398S-6F-5	FANNIE MAE FNR 2010-148 ZX 4.000% 01/25/41		06/01/2021	Paydown		590,364	590,364	556,380	554,150		36,213		36,213		590,364				9,520	01/25/2041	1.A
31398S-6M-0	FANNIE MAE FNR 2010-148 ZH 4.000% 01/25/41		06/01/2021	Paydown		542,616	542,616	509,661	519,950		22,665		22,665		542,616				8,740	01/25/2041	1.A
31398S-GH-0	FANNIE MAE FNR 2010-129 KZ 4.000% 11/25/40		06/01/2021	Paydown		632,999	632,999	561,952	606,835		26,164		26,164		632,999				9,227	11/25/2040	1.A
31398S-SD-6	FANNIE MAE FNR 2010-136 AZ 4.000% 12/25/40		06/01/2021	Paydown		256,596	256,596	226,782	245,528		11,068		11,068		256,596				4,274	12/25/2040	1.A
31398S-SF-1	FANNIE MAE FNR 2010-136 MZ 4.000% 12/25/40		06/01/2021	Paydown		468,628	468,628	414,593	448,886		19,743		19,743		468,628				7,807	12/25/2040	1.A
31398S-UD-3	FANNIE MAE FNR 2010-138 Z 4.000% 12/25/40		06/01/2021	Paydown		2,017,764	2,017,764	1,788,461	1,931,815		85,949		85,949		2,017,764				32,560	12/25/2040	1.A
31398S-YU-1	FANNIE MAE FNR 2010-141 BZ 4.000% 12/25/40		06/01/2021	Paydown		433,770	433,770	384,531	415,535		18,236		18,236		433,770				7,274	12/25/2040	1.A
36194S-PD-4	GN AU4920 UNION HEALTH GN AU4920 3.020% 09/15/41		06/01/2021	Paydown		909,432	909,432	926,199	919,772		(10,340)		(10,340)		909,432				11,448	09/15/2041	1.A
38376R-MF-0	GOVERNMENT NATIONAL MORTGAGE A GNR 2015-H29 VI 1.767% 11/20/65		06/01/2021	Paydown				102,695	80,330		(80,330)		(80,330)						7,166	10/01/2065	1.A
38376R-RV-0	GOVERNMENT NATIONAL MORTGAGE A GNMA 2016-H07 1.502% 03/20/66		06/01/2021	Paydown				93,757	76,242		(76,242)		(76,242)						6,903	03/20/2066	1.A
563039-AK-2	MANHATTAN KS SALES TAX SPL OBL BUILD AMERICA BONDS TAXABLE-DO 6.515% 12/01/26		06/01/2021	Call 100.0000		525,000	525,000	529,694	526,714		(120)		(120)		526,594		(1,594)	(1,594)	17,102	12/01/2026	1.D FE
64469D-B4-2	NEW HAMPSHIRE ST HSG FIN AUTHS TXBL-REF-ACQ-SER A SER A 3.611% 07/01/28		06/01/2021	Redemption 100.0000		20,000	20,000	20,000	20,000						20,000				386	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		06/01/2021	Redemption 100.0000		115,000	115,000	115,000	115,000						115,000				2,490	01/01/2034	1.C FE
64469D-E7-2	NEW HAMPSHIRE ST HSG FIN AUTHS SINGLE FAMILY HSG 3.736% 01/01/33		06/01/2021	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				832	01/01/2033	1.C FE
677555-YE-8	OHIO ST ECON DEV REVENUE TAXABLE-OHIO ENTERPRISE-SER 2 8.000% 03/01/29		06/01/2021			10,000	10,000	10,000	10,000						10,000				400	03/01/2029	1.B FE
913366-DG-2	UNIV OF CALIFORNIA CA RGTS MED BUILD AMERICA BONDS-SER F 6.458% 05/15/29		05/17/2021	Call 100.0000		150,000	150,000	151,746	151,057		(37)		(37)		151,021		(1,021)	(1,021)	4,844	05/15/2029	1.D FE
913366-ES-5	UNIV OF CALIFORNIA CA RGTS MED TAXABLE-SER I 5.750% 05/15/25		05/15/2021	Redemption 100.0000		610,970	610,970	607,634	610,077		893		893		610,970				17,565	05/15/2025	1.D FE
914402-N4-0	UNIV SYS OF MARYLAND MD AUXILA SER A 4.000% 04/01/29		04/01/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				100,000	04/01/2029	1.B FE
94283N-BF-6	WAUKEE IA CMNTY SCH DIST SCH I SER C 3.750% 06/01/27		06/01/2021	Call 100.0000		640,000	640,000	636,550	638,172		106		106		638,278		1,722	1,722	12,000	06/01/2027	1.E FE
94283N-BG-4	WAUKEE IA CMNTY SCH DIST SCH I SER C 4.000% 06/01/28		06/01/2021	Call 100.0000		500,000	500,000	500,000	500,000						500,000				10,000	06/01/2028	1.E FE
94283N-BH-2	WAUKEE IA CMNTY SCH DIST SCH I SER C 4.000% 06/01/29		06/01/2021	Call 100.0000		685,000	685,000	685,000	685,000						685,000				13,700	06/01/2029	1.E FE

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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
983220-ML-8	WYOMING ST CMNTY DEV AUTH HSGR HSG REVENUE BONDS 2017-SER 2 3.750% 12/01/38		06/01/2021	Redemption 100.0000		65,000	65,000	65,000	65,000						65,000				1,548	12/01/2038	1.B FE
3199999. Subtotal - Bonds - U.S. Special Revenues						36,130,077	36,130,077	34,233,582	35,346,844		784,130		784,130		36,130,970		(893)	(893)	768,615	XXX	XXX
12701#-AB-9	CRG ISSUER CRG-17-1 CRG 2017-1 A 4.500% 01/10/24		04/14/2021	Redemption 100.0000		220,890	220,890	220,890	220,890						220,890				5,081	01/10/2024	1.D Z
BANOVU-VQ-0	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST -A 3.739% 01/01/25		06/10/2021	Redemption 100.0000		26,510	26,510	26,510	9,680						26,510				535	01/01/2025	1.G Z
BANOVU-VR-8	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC TRUST B 4.089% 01/01/25		06/10/2021	Redemption 100.0000		23,986	23,986	23,986	8,964						23,986				886	01/01/2025	2.C Z
BANOVU-VS-6	TIDEWATER AUTO RECEIVABLES TRU TIDEWATER AUTO REC 1/1/25 C 4.839% 01/01/25		06/10/2021	Redemption 100.0000		3,507	3,507	3,507	1,367						3,507				104	01/01/2025	3.C Z
BAN118-0F-8	LASER EYE CARE OF CALIFORNIA L LASER EYE CARE TL FLT 11/12/26 5.825% 11/12/26		06/30/2021	Redemption 100.0000		25,000	25,000	24,875	24,866		134		134		25,000				795	11/12/2026	4.B Z
BANOVA-YF-5	PK AIR FINANCE PAF_2019 PK AIR FINANCE 2019 DB-F 6.434% 12/31/49		06/01/2021	DEFAULT ATHENE BROKER		150,618	150,618	150,618	150,618						150,618					12/31/2049	3.B Z
00038A-AB-9	ABB TREASURY CENTER USA ABBNVX 4 06/15/21 4.000% 06/15/21		06/15/2021	Maturity		593,000	593,000	592,994	593,000						593,000				11,860	06/15/2021	1.G FE
00192J-AD-8	APS RESECURITIZATION TRUST APS APS RESECURITIZATION TRUST 5.135% 09/30/55		06/25/2021	Paydown		23,103	23,103	14,093	7,272		15,832		15,832		23,103				694	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		06/30/2021	Redemption 100.0000		131,602	131,602	131,602	131,602						131,602				1,958	10/31/2040	1.C
00432C-DK-4	ACCESS GROUP INC ACCSS_07-A 2007-A Class B 0.697% 02/25/37		05/25/2021	Paydown		210,854	210,854	178,698	187,355		23,499		23,499		210,854				792	02/25/2037	2.B FE
006346-AS-9	ADAMS OUTDOOR ADVERTISING ADMS SERIES 20181 CLASS A 4.810% 11/15/48		06/15/2021	Paydown		23,256	23,256	23,255	23,256		1		1		23,256				466	11/15/2048	1.F FE
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.712% 11/25/35		06/25/2021	Paydown		6,829	6,829	5,717	4,908		1,921		1,921		6,829				25	11/25/2035	2.B FM
007036-PG-5	ADJUSTABLE RATE MORTGAGE TRUST ARMT 2005-6A 2A1 0.712% 11/25/35		05/25/2021	Paydown		3,871	3,871	3,241	2,782		1,089		1,089		3,871				11	11/25/2035	3.B FM
007036-VG-8	ADJUSTABLE RATE MORTGAGE TRUST Adj Rate Mtge Trust 2005-11 4A 2.902% 02/01/56		06/01/2021	Paydown		276,924	269,740	192,720	173,521		103,403		103,403		276,924				3,234	02/01/2056	1.D FM
00764M-CF-2	AEGIS ASSET BACKED SECURITIES 2004-3 M1 0.992% 09/25/34		06/25/2021	Paydown		197,096	197,096	130,927	179,814		17,282		17,282		197,096				840	09/25/2034	1.D FM
010392-FQ-6	ALABAMA POWER CO BASIC 2.450% 03/30/22		04/01/2021	DEFAULT ATHENE BROKER		1,019,591	1,000,000	1,030,349	1,023,036		(4,935)		(4,935)		1,018,101		1,490	1,490	12,318	03/30/2022	1.E FE
01185*-AA-3	ALASKA VENTURES LLC ALASKA VENTURES LLC 4.670% 06/30/33		06/30/2021	Redemption 100.0000		330,457	330,457	330,457	330,457						330,457				7,716	06/30/2033	2.C PL
01185*-AB-1	ALASKA VENTURES LLC ALASKA VENTURES 4.67 6/30/33 4.670% 06/30/33		06/30/2021	Redemption 100.0000		51,271	51,271	51,271	51,271						51,271				1,197	06/30/2033	2.C PL
020908-AH-2	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-J2 2A5 6.000% 07/25/37		06/01/2021	Paydown		180,551	179,238	140,403	132,216		48,335		48,335		180,551				3,731	07/25/2037	1.D FM
021345-AA-1	ALTA WIND HOLDINGS LLC 144A 7.000% 06/30/35		06/30/2021	Redemption 100.0000		131,766	131,766	151,807	147,955		(16,189)		(16,189)		131,766				4,248	06/30/2035	2.C FE
02146T-AY-3	COUNTRYWIDE ALTERNATIVE LOAN T 2006-24CB A23 6.000% 08/25/36		06/01/2021	Paydown		34,968	33,835	24,361	20,866		14,102		14,102		34,968				887	08/25/2036	1.D FM
02147G-AF-1	COUNTRYWIDE ALTERNATIVE LOAN T 2006-21CB A6 5.508% 07/25/36		06/25/2021	Paydown				18,008	6,753		(6,753)		(6,753)						2,582	07/25/2036	6. FE
02147R-AG-5	COUNTRYWIDE ALTERNATIVE LOAN T 2006-23CB 1A7 6.000% 08/25/36		06/01/2021	Paydown		83,113	84,503	64,976	68,147		14,965		14,965		83,113				2,310	08/25/2036	1.D FM
02147R-AJ-9	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-23CB 1A9 6.000% 08/25/36		06/01/2021	Paydown		106,233	108,010	94,433	97,189		9,044		9,044		106,233				2,953	08/25/2036	1.D FM
02147V-AA-9	COUNTRYWIDE ALTERNATIVE LOAN T 2006-25C A1 6.000% 05/25/42		06/01/2021	Paydown		25,700	23,734	15,186	11,730		13,971		13,971		25,700				689	05/25/2042	1.D FM
02149M-AQ-2	COUNTRYWIDE ALTERNATIVE LOAN T 2007-J1 2A2 5.708% 03/25/37		06/25/2021	Paydown				1,923	2,902		(2,902)		(2,902)						241	03/25/2037	6. 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
02149V-AJ-8	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-3T1 1A9 6.000% 04/25/37		06/01/2021	Paydown		130,509	232,257	169,742	103,118		27,390		27,390		130,509				6,174	04/25/2037	1.D FM
02150E-BG-7	COUNTRY WIDE ALTERNATIVE LOAN CWALT 2007-5CB 1A31 5.500% 04/25/37		06/01/2021	Paydown		36,119	35,779	29,182	25,441		10,678		10,678		36,119				835	04/25/2037	1.D FM
02150V-AD-7	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOANTRUST 0.322% 08/25/37		06/25/2021	Paydown		54,544	48,639	43,935	49,293		5,251		5,251		54,544				86	08/25/2037	1.D FM
02151B-BX-5	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-22 1A17 6.250% 09/25/37		06/01/2021	Paydown		138,325	144,830	122,819	99,162		39,164		39,164		138,325				3,929	09/25/2037	1.D FM
02151C-AX-4	COUNTRYWIDE ALTERNATIVE LN TR CWALT 2007-15CB A13 5.750% 07/25/37		06/01/2021	Paydown		223,387	222,769	172,959	123,161		100,226		100,226		223,387				5,081	07/25/2037	1.D FM
02209S-AL-7	ALTRIA GROUP INC BASIC 4.750% 05/05/21		05/05/2021	Maturity		3,500,000	3,500,000	3,637,970	3,518,548		(18,548)		(18,548)		3,500,000				83,125	05/05/2021	2.B FE
02376*-AA-0	AMERICAN AIRLINES INC AMERICAN AIRLINES INC 2018-1EE 4.140% 06/15/27		06/15/2021	Redemption 100.0000		331,124	331,124	331,124	331,124						331,124				6,854	06/15/2027	1.F Z
023770-AA-8	AMER AIRLN 15-1 A PTT AAL 3 3/8 05/01/27 3.375% 05/01/27		05/01/2021	Redemption 100.0000		505,959	505,959	505,959	505,959						505,959				8,538	05/01/2027	3.A FE
02377C-AA-2	AMER AIRLINE 17-2 A PTT AAL 3.6 10/15/29 3.600% 10/15/29		04/15/2021	Redemption 100.0000		270,613	270,613	270,613	270,613						270,613				4,871	10/15/2029	2.C FE
02379#-AA-3	AMERICAN AIRLINES AMERICAN AIRLINES 2019-1 PASS 3.930% 06/15/24		06/15/2021	Redemption 100.0000		112,500	112,500	112,500	112,500						112,500				2,211	06/15/2024	2.A PL
02660T-FJ-7	AMERICAN HOME MORTGAGE INVESTM AHM 2005-2 5A4C 5.908% 09/25/35		06/01/2021	Paydown		91,392	91,392	70,643	64,681		26,711		26,711		91,392				1,312	09/25/2035	1.D FM
035240-AM-2	ANHEUSER-BUSCH INBEV WORLDWIDE BASIC 4.375% 04/15/38		06/08/2021	DEFAULT ATHENE BROKER		549,295	475,000	554,004	552,740		(1,550)		(1,550)		551,189		(1,894)	(1,894)	13,450	04/15/2038	2.B FE
038779-AB-0	ARBYS FUNDING LLC ARBYS_20-1 SERIES 20201A CLASS A2 3.237% 07/30/50		04/30/2021	Paydown		2,500	2,500	2,500	2,500						2,500				40	07/30/2050	2.C FE
04248N-AA-1	ARMY HAWAII FAMILY HSG ARMYHW 5.524 06/15/50 5.524% 06/15/50		06/15/2021	Paydown		279,724	279,724	338,834	299,967		(53,977)		(53,977)		279,724				7,726	06/15/2050	1.D FE
04365J-AF-6	ASCENTIUM EQUIPMENT REC ACER 2017-1A D 3.800% 01/10/24		06/10/2021	Call 100.0000		1,000,000	1,000,000	999,745	999,970		30		30		1,000,000				19,000	01/10/2024	2.A FE
04542B-FW-7	ASSET BACKED FUNDING CERTIFICA SERIES 2004OPT2 CLASS M1 0.917% 08/25/33		06/25/2021	Paydown		24,109	24,109	23,846	24,006		103		103		24,109				95	08/25/2033	1.D FM
048677-AB-4	ATLANTIC MARINE CORP ATLMAR 5.343 12/01/50 5.343% 12/01/50		06/01/2021	Redemption 100.0000		91,872	91,872	86,663	87,595		4,278		4,278		91,872				2,454	12/01/2050	1.F FE
048677-AG-3	ATLANTIC MARINE CORP ATLMAR 6.158 12/01/51 6.158% 12/01/51		06/01/2021	Redemption 100.0000		25,596	25,596	27,300	27,036		(1,440)		(1,440)		25,596				788	12/01/2051	1.F FE
05531U-AD-2	BCAP LLC TRUST BCAP_09-RR5 BCAP LLC TRUST 6.000% 02/26/37		06/01/2021	Paydown		108,844	120,482	95,934	85,352		23,492		23,492		108,844				2,821	02/26/2037	1.D FM
05531X-AG-9	BCAP LLC TRUST BCAP_09-RR3 BCAP LLC TRUST 6.000% 07/26/37		06/01/2021	Paydown		131,922	169,799	137,259	138,804		(6,882)		(6,882)		131,922				4,093	07/26/2037	3.B FM
05531Y-AB-8	BCAP LLC TRUST BCAP_09-RR6 BCAP 2009-RR6 1A2 Mtge 2.430% 10/26/35		05/27/2021	DEFAULT ATHENE BROKER		1,253,085	1,308,082	1,189,537	1,227,687		459		459		1,228,146		24,939	24,939	15,540	10/26/2035	1.D FM
05531Y-AB-8	BCAP LLC TRUST BCAP_09-RR6 BCAP 2009-RR6 1A2 Mtge 2.430% 10/26/35		05/01/2021	Paydown		30,919	30,919	28,117	29,019		1,900		1,900		30,919				297	10/26/2035	1.D FM
05532E-AD-7	BCAP LLC TRUST BCAP_09-RR10 BCAP LLC TRUST 3.147% 08/26/35		05/27/2021	DEFAULT ATHENE BROKER		1,198,580	1,292,386	1,086,436	1,117,367		260		260		1,117,627		80,953	80,953	19,922	08/26/2035	1.D FM
05532E-AD-7	BCAP LLC TRUST BCAP_09-RR10 BCAP LLC TRUST 3.147% 08/26/35		05/01/2021	Paydown		31,553	31,632	26,591	27,348		4,205		4,205		31,553				346	08/26/2035	1.D FM
05532E-AP-0	BCAP LLC TRUST BCAP_09-RR10 BCAP 2009-RR10 7A2 MTGE 2.430% 10/26/35		05/27/2021	DEFAULT ATHENE BROKER		1,674,437	1,738,000	1,572,890	1,599,387		757		757		1,600,143		74,294	74,294	20,547	10/26/2035	1.D FM
05532E-AP-0	BCAP LLC TRUST BCAP_09-RR10 BCAP 2009-RR10 7A2 MTGE 2.430% 10/26/35		05/01/2021	Paydown		41,081	41,081	37,178	37,805		3,276		3,276		41,081				395	10/26/2035	1.D FM
05532U-AL-3	BCAP LLC TRUST BCAP_10-RR5 BCAP LLC TRUST 6.000% 04/28/37		04/01/2021	Paydown		109,045	109,045	108,636	108,278		767		767		109,045				209	04/28/2037	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 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
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 BCAP LLC TRUST 0.692% 08/26/37		04/25/2021	Paydown		27,357	27,357	20,621	22,079		5,278		5,278		27,357				66	08/26/2037	1.D FM
05532V-BB-2	BCAP LLC TRUST BCAP_10-RR2 BCAP LLC TRUST 0.692% 08/26/37		06/25/2021	Paydown		187,729	187,729	141,501	151,511		36,218		36,218		187,729				610	08/26/2037	2.B FM
05536L-AD-7	BCAP LLC TRUST BCAP_11-RR8 BCAP 2011-RR8 1A4 2.302% 07/26/36		05/01/2021	Paydown		74,856	82,914	65,411	63,520		11,336		11,336		74,856				2,033	07/26/2036	1.D FM
05545M-AA-0	SIGNATURE AVIATION US HOLDINGS BBA US HOLDINGS INC 5.375% 05/01/26		06/07/2021	Call 102.6875		3,819,975	3,720,000	3,729,000	3,726,402		(456)		(456)		3,725,946		(5,946)	(5,946)	219,945	05/01/2026	3.C FE
05545M-AC-6	SIGNATURE AVIATION US HOLDINGS BASIC 4.000% 03/01/28		06/07/2021	Call 101.2501		1,518,751	1,500,000	1,505,175	1,505,142		(344)		(344)		1,504,799		(4,799)	(4,799)	64,751	03/01/2028	4.A FE
059469-AE-6	BANK OF AMERICA ALTERNATIVE LO BANC OF AMERICA ALT LOAN 6.726% 01/01/56		06/01/2021	Paydown		130,218	130,218	82,973	61,286		68,932		68,932		130,218				1,088	01/01/2056	1.D FM
05946X-XH-1	BANC OF AMERICA FUNDING CORPOR BAFC 2005-E 1A1 0.679% 05/20/35		06/21/2021	Paydown		55,472	59,312	40,554	53,083		2,389		2,389		55,472				197	05/20/2035	1.D FM
059475-AB-9	BANC OF AMERICA ALT LN TR BOAA 2007-2 1A2 5.500% 06/25/37		06/01/2021	Paydown		54,524	62,773	48,833	45,170		9,354		9,354		54,524				1,600	06/25/2037	1.D FM
059487-AC-2	BANK OF AMERICA ALTERNATIVE LO BOAA 2006-6CB3 6.000% 07/25/46		06/01/2021	Paydown		69,087	75,415	62,217	63,221		5,866		5,866		69,087				1,747	07/25/2046	1.D FM
05949A-6J-4	BANC OF AMERICA MORTGAGE SECUR 2005-E 2A7 2.474% 06/25/35		06/01/2021	Paydown		399,170	400,504	289,614	335,372		63,798		63,798		399,170				5,341	06/25/2035	1.D FM
05949C-PL-4	BANK OF AMERICA MORTGAGE SECUR 2005-L 2A5 2.705% 01/25/36		06/01/2021	Paydown		31,111	31,292	24,609	29,350		1,760		1,760		31,111				304	01/25/2036	1.D FM
05949T-BF-5	BANC OF AMERICA FUNDING CORP BAFC 2006-1 3A1 5.500% 01/25/36		06/01/2021	Paydown		701	1,470	1,307	1,284		(583)		(583)		701				34	01/25/2036	1.D FM
05950M-AF-7	BANC OF AMERICA FUNDING CORPOR SERIES 2006G CLASS 2A5 0.653% 07/20/36		06/21/2021	Paydown		400,117	400,117	394,658	396,413		3,704		3,704		400,117				1,192	07/20/2036	1.D FM
05951F-AK-0	BANC OF AMERICA FUNDING CORP B BANC AMERICA FUNDING CORP 5.847% 07/01/55		06/01/2021	Paydown		36,844	34,840	27,770	30,549		6,295		6,295		36,844				810	07/01/2055	1.D FM
05951G-AC-6	BANC OF AMERICA FUNDING CORP B 0.222% 03/25/37		06/25/2021	Paydown		211,152	210,646	145,609	144,550		66,602		66,602		211,152				217	03/25/2037	1.D FM
059522-BE-1	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP 3.018% 05/20/36		06/01/2021	Paydown		42,112	42,391	41,965	42,144		(32)		(32)		42,112				515	05/20/2036	2.B FM
059529-AJ-6	BANC OF AMERICA FUNDING CORP BAFC 2007-7 3A2 4.876% 09/25/37		06/01/2021	Paydown		101,219	147,092	113,688	101,574		(355)		(355)		101,219				2,759	09/25/2037	1.D FM
05952F-AK-9	BANC OF AMERICA MORTGAGE SEC BOAMS 2007-2 A10 5.850% 05/25/37		06/01/2021	Paydown		48,143	57,061	46,542	49,172		(1,030)		(1,030)		48,143				1,503	05/25/2037	2.B FM
05952X-AE-4	BANC OF AMERICA FUNDING CORPOR BANC OF AMERICA FUNDING CORP 6.000% 07/26/36		06/01/2021	Paydown		95,691	119,024	92,244	97,284		(1,593)		(1,593)		95,691				3,409	07/26/2036	1.D FM
05963S-AE-2	BANC OF AMERICA FUNDING CORPOR BACF 14 -R7 1.126% 09/26/36		06/25/2021	Paydown			(1,469)	(865)	(1,164)		1,164		1,164						129	09/26/2036	2.B FM
070101-F#-2	BASIN ELECTRIC POWER COOP 4.100% 06/15/34		06/15/2021	Redemption 100.0000		15,077	15,077	15,077	15,077						15,077				309	06/15/2034	1.F
071813-BZ-1	BAXTER INTERNATIONAL INC BASIC 1.730% 04/01/31		05/20/2021	Tax Free Exchange		499,550	500,000	499,530	499,536		14		14		499,550				4,758	04/01/2031	1.G FE
07325V-AF-1	BAYVIEW FINANCIAL ACQUISITION SERIES 2007A CLASS 1A5 6.101% 05/28/37		06/01/2021	Paydown		24,630	24,630	24,904	24,846		(216)		(216)		24,630				625	05/28/2037	1.D FM
07335C-AK-0	BARCLAYS COMMERCIAL MORTGAGE S SERIES 2019C4 CLASS XA 1.739% 08/15/52		06/01/2021	Paydown			96,818	11,966	14,906		(14,906)		(14,906)						659	08/15/2052	1.A FE
07386H-XN-6	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALTA TRUST 0.612% 11/25/35		05/27/2021	DEFAULT ATHENE BROKER		6,100,869	5,425,784	4,975,091	2,936,508		19,431		19,431		2,955,939		3,144,929	3,144,929	14,499	11/25/2035	1.D FM
07386H-XN-6	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALTA TRUST 0.612% 11/25/35		05/25/2021	Paydown		279,808	279,808	256,566	151,436		128,372		128,372		279,808				653	11/25/2035	1.D FM
07386H-ZE-4	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST 2.725% 01/25/36		06/01/2021	Paydown		77,241	76,588	61,604	38,933		38,308		38,308		77,241				882	01/25/2036	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
073871-BL-8	BEAR STEARNS ADJUSTABLE RATE M SERIES 20064 CLASS 31A1 0.000% 07/25/36		06/01/2021	Paydown		50,880	50,880	44,474	43,858		7,021		7,021		50,880				714	07/25/2036	4.B FM
073875-AK-2	BEAR STEARNS ALT-A TRUST BALTA BEAR STEARNS ALT A TRUST 3.272% 12/25/46		06/01/2021	Paydown		103,904	103,970	72,974	39,261		64,643		64,643		103,904				1,409	12/25/2046	1.D FM
073879-PS-1	BEAR STEARNS ASSET BACKED SECU 2005-HE1 M2 1.337% 01/25/35		06/25/2021	Paydown		111,189	111,189	86,535	101,841		9,348		9,348		111,189				664	01/25/2035	1.D FM
07387A-BR-5	BEAR STEARNS ADJUSTABLE RATE M BEAR STEARNS ADJ RATE MTGE 3.171% 08/25/35		06/01/2021	Paydown		39,576	39,924	36,133	29,282		10,294		10,294		39,576				603	08/25/2035	1.D FM
07389K-AA-9	BEAR STEARNS ALT-A TRUST II BS SER 07-1 CLASS 1A1 3.105% 09/25/47		06/01/2021	Paydown		128,998	160,284	109,987	57,085		71,913		71,913		128,998				2,147	09/25/2047	1.D FM
07401A-AA-5	BEAR STEARNS MORTGAGE FUNDING BEAR STEARNS MTGE FUNDING 0.292% 09/25/46		06/25/2021	Paydown		176,078	176,078	143,999	122,211		53,867		53,867		176,078				248	09/25/2046	1.D FM
081331-AB-6	BELVOIR LAND LLC FTBELV 5.03 12/15/25		06/15/2021	Redemption 100.0000		250,305	250,305	247,176	249,301		1,004		1,004		250,305				6,295	12/15/2025	1.D FE
081331-AE-0	BELVOIR LAND LLC FTBELV 5.3 12/15/35 5.300% 12/15/35		06/15/2021	Paydown		33,716	33,716	36,616	35,999		(2,283)		(2,283)		33,716				893	12/15/2035	1.E FE
09143#-AA-3	BISHOP HILL ENERGY LLC BISHOP HILL ENERGY LLC 3.280% 06/30/37		06/30/2021	Redemption 100.0000		96,230	96,230	96,230	96,230						96,230				1,593	06/30/2037	3.B PL
10240*-AA-7	BOWIE ACQUISITIONS BOWIE ACQUISITION 3.92 9/30/38 3.920% 09/30/38		06/30/2021	Redemption 100.0000		713,707	713,707	713,707	713,707						713,707				13,989	09/30/2038	2.C PL
10623*-AA-4	BRAZOS SANDY CREEK ELECTRIC CO SERIES 2009 A SENIOR SEC NT 6.540% 06/30/24		06/30/2021	Redemption 100.0000		229,167	229,167	183,188	229,167		45,979	45,979			229,167				7,494	06/30/2024	5.B FE
109641-AH-3	BRINKER INTERNATIONAL INC BRINKER INTERNATIONAL INC 5.000% 10/01/24		06/30/2021	DEFAULT ATHENE BROKER		264,149	250,000	255,000	252,502		(329)		(329)		252,173		11,977	11,977	9,340	10/01/2024	4.B FE
11043H-AA-6	BRITISH AIR 18-1 A PTT IAGLN 4 1/8 09/20/31 4.125% 09/20/31		06/20/2021	Redemption 100.0000		178,860	178,860	178,860	178,860						178,860				3,689	09/20/2031	2.B FE
118230-AS-0	BUCKEYE PARTNERS BUCKEYE PARTNERS LP 6.375% 01/22/78		06/01/2021	DEFAULT ATHENE BROKER		(4,920,582)	(6,000,000)	(4,380,000)					(4,382,066)		(4,382,066)		(538,516)	(538,516)	(35,063)	01/22/2078	4.A FE
12326Q-AA-2	Business Jet Securities, LLC SERIES 20191 CLASS A 4.212% 07/15/34		06/15/2021	Paydown		3,949,442	3,949,442	3,952,906	3,952,747		(3,305)		(3,305)		3,949,442				80,127	07/15/2034	1.G FE
12327F-AA-5	Business Jet Securities LLC SERIES 20201A CLASS A 2.981% 11/15/35		06/14/2021	Paydown		480,989	480,989	480,982	480,975		14		14		480,989				6,154	11/15/2035	1.G FE
12508E-AG-6	CDK GLOBAL INC CDK GLOBAL INC 5.875% 06/15/26		04/23/2021	Call 103.7030		3,111,090	3,000,000	3,000,000	3,000,000						3,000,000				173,757	06/15/2026	3.A FE
12542R-K*-0	CHS INC 4.740% 01/25/28		05/20/2021	STONE CASTLE		23,316,480	22,000,000	22,000,000	22,000,000						22,000,000		1,316,480	1,316,480	889,277	01/25/2028	2.C
12543R-AT-6	COUNTRYWIDE HOME LOANS CWHL 2007-3 A18 6.000% 04/25/37		06/01/2021	Paydown		124,149	124,953	105,300	85,984		38,165		38,165		124,149				3,570	04/25/2037	1.D FM
12543R-BJ-7	COUNTRYWIDE HOME LOANS CWHL 2007-3 A33 6.000% 04/25/37		06/01/2021	Paydown		134,496	135,367	110,075	89,834		44,663		44,663		134,496				3,868	04/25/2037	1.D FM
12543T-AB-1	COUNTRYWIDE HOME LOANS CWHL 2006-13 1A2 6.250% 09/25/36		06/01/2021	Paydown		197,270	185,130	151,368	114,381		82,889		82,889		197,270				6,229	09/25/2036	1.D FM
12543U-AE-2	COUNTRYWIDE HOME LOANS CWHL 2006-15 A5 6.250% 10/25/36		06/01/2021	Paydown		177,882	175,398	142,817	107,837		70,046		70,046		177,882				4,395	10/25/2036	1.D FM
12544D-AW-9	COUNTRYWIDE HOME LOANS CWHL 2007-14 A21 6.250% 09/25/37		06/01/2021	Paydown		28,372	29,092	25,427	20,900		7,472		7,472		28,372				720	09/25/2037	1.D FM
12544L-AQ-4	COUNTRYWIDE HOME LOANS CWHL 2007-11 A15 6.000% 08/25/37		06/01/2021	Paydown		120,765	121,195	105,547	81,513		39,252		39,252		120,765				2,748	08/25/2037	1.D FM
12545A-AX-2	COUNTRYWIDE HOME LOANS CWHL 2007-8 1A22 6.000% 01/25/38		06/01/2021	Paydown		110,607	141,427	125,466	95,374		15,233		15,233		110,607				3,475	01/25/2038	1.D FM
12545B-AC-6	COUNTRYWIDE HOME LOANS CWHL 2008-3R 2A1 6.000% 08/25/37		06/01/2021	Paydown		283,027	284,498	259,305	212,687		70,340		70,340		283,027				6,807	08/25/2037	2.B FM
12554C-AN-8	CIM Trust SERIES 2018J1 CLASS A13 3.500% 04/25/48		06/01/2021	Paydown		1,790,788	1,790,788	1,694,722	1,701,208		89,580		89,580		1,790,788				31,339	04/25/2048	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
12556M-AB-0	CIM Trust SERIES 2019J1 CLASS 1A2 3.500% 08/25/49		06/01/2021	Paydown		2,789,190	2,789,190	2,826,670	2,825,552		(36,362)		(36,362)		2,789,190				40,306	08/25/2049	1.D FM
12558T-AA-5	CIM Trust SERIES 2019J2 CLASS A1 3.500% 10/25/49		06/01/2021	Paydown		698,860	698,860	716,331	715,869		(17,009)		(17,009)		698,860				9,595	10/25/2049	1.D FM
12566V-AE-2	CITIMORTGAGE ALT LN TR CMALT 2007-A4 1A5 5.750% 04/25/37		06/01/2021	Paydown		186,210	207,996	161,134	162,775		23,434		23,434		186,210				4,876	04/25/2037	1.D FM
126192-AF-0	COMM MORTGAGE TRUST COMM 2012-LC4 B 4.934% 12/10/44		06/24/2021	WELLS FARGO		7,444,339	7,405,000	7,817,568	7,458,881		(27,608)		(27,608)		7,431,273		13,067	13,067	210,084	12/10/2044	2.B FM
12621E-AL-7	CNO FINANCIAL GROUP INC BASIC 5.250% 05/30/29		05/28/2021	DEFAULT ATHENE BROKER		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				25,958	05/30/2029	2.C FE
12624P-AF-2	COMM MORTGAGE TRUST COMM 2012-CR3 XA 1.997% 10/15/45		06/01/2021	Paydown				38,216	5,614		(5,614)		(5,614)						2,066	10/15/2045	1.C FE
12624P-AL-9	COMM MORTGAGE TRUST COMM 2012-CR3 B 3.922% 11/15/45		06/24/2021	CITIGROUP GLOBAL MARKETS		13,035,268	13,233,775	13,608,584	13,294,509		(22,819)		(22,819)		13,271,690		(236,421)	(236,421)	298,441	11/15/2045	2.B FM
12624Q-AS-2	COMMERCIAL MORTGAGE TRUST COMM 2012-CR4 XA 1.841% 10/15/45		06/01/2021	Paydown				5,074	894		(894)		(894)						273	10/15/2045	1.C FE
12625F-AF-3	COMMERCIAL MORTGAGE TRUST COMM 2013-CR7 XA 1.344% 03/10/46		06/01/2021	Paydown				32,630	7,383		(7,383)		(7,383)						1,946	03/10/2046	1.A FE
12625U-BC-6	COMM MORTGAGE TRUST COMM 2013-CR9 XA 0.085% 07/10/45		06/01/2021	Paydown				494,128	56,127		(56,127)		(56,127)						11,521	07/10/2045	1.A FE
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		06/01/2021	Paydown		48,183	48,185	35,864	38,890		12,195	2,902	9,293		48,183				1,213	06/25/2037	1.D FM
126379-AH-9	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-4 2A3 6.000% 06/25/37		04/01/2021	Paydown		43,836	34,451	25,642	27,805		18,106	2,075	16,031		43,836				1,002	06/25/2037	3.B FM
12638P-BT-5	CREDIT SUISSE MORTGAGE CAP CER CSMC 2007-3 4A4 5.500% 04/25/37		06/01/2021	Paydown		1,027,116	1,043,467	871,295	943,133		83,983		83,983		1,027,116				26,871	04/25/2037	1.D FM
12639G-DD-7	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MORTGAGE TRUST 2.773% 10/26/35		06/01/2021	Paydown		414,711	414,711	351,468	387,647		27,064		27,064		414,711				6,215	10/26/2035	1.D FM
12641R-AS-9	CREDIT SUISSE MORTGAGE CAPITAL Credit suisse mtge trust 5.500% 10/26/35		06/01/2021	Paydown		337,337	337,977	267,002	266,641		70,696		70,696		337,337				7,922	10/26/2035	1.D FM
12641T-AS-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST 2.245% 07/26/49		06/01/2021	Paydown		45,869	50,293	40,769	42,887		2,983		2,983		45,869				575	07/26/2049	1.D FM
12643G-AQ-5	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRUST 2.846% 10/26/36		06/01/2021	Paydown		614,191	614,191	479,836	590,074		24,117		24,117		614,191				8,194	10/26/2036	1.D FM
12645Q-AC-2	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE TRST 2.742% 12/01/55		06/01/2021	Paydown		75,795	75,795	49,776	53,112		22,683		22,683		75,795				746	12/01/2055	1.D FM
12645Q-CN-6	CREDIT SUISSE MORTGAGE CAPITAL CREDIT SUISSE MTGE CAPITAL 2.948% 07/28/36		06/01/2021	Paydown		134,121	134,121	90,532	61,585		72,536		72,536		134,121				1,886	07/28/2036	1.D FM
12645V-AY-3	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST 2.941% 02/27/37		06/01/2021	Paydown		304,201	299,546	205,564	236,612		67,589		67,589		304,201				3,775	02/27/2037	1.D FM
12646P-AE-9	CREDIT SUISSE MORTGAGE TRUST C 3.190% 05/28/36		06/01/2021	Paydown		642,846	630,217	502,992	554,104		88,742		88,742		642,846				8,677	05/28/2036	1.D FM
12646P-CW-7	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MTGE TRUST 2.609% 03/27/36		06/01/2021	Paydown		111,516	110,541	82,353	87,394		24,123		24,123		111,516				1,179	03/27/2036	1.D FM
12646T-CE-9	CREDIT SUISSE MORTGAGE TRUST C CREDIT SUISSE MORTGAGE TRST 2.896% 10/27/36		06/01/2021	Paydown		178,208	178,992	148,899	145,387		32,821		32,821		178,208				2,135	10/27/2036	1.D FM
12646U-AN-8	CREDIT SUISSE MORTGAGE TRUST SERIES 2013IVR1 CLASS A4 3.000% 03/25/43		06/01/2021	Paydown		506,830	506,830	507,305	507,099		(269)		(269)		506,830				5,868	03/25/2043	1.D FM
12652C-AR-0	CREDIT SUISSE MORTGAGE TRUST SERIES 2017HL2 CLASS A12 3.500% 10/25/47		06/01/2021	Paydown		4,516,162	4,516,162	4,616,893	4,605,304		(89,142)		(89,142)		4,516,162				61,172	10/25/2047	1.D FM
126650-BS-8	CVS PASSTHROUGH TRUST 144A 7.507% 01/10/32		06/10/2021	Redemption 100.0000		1,046	1,046	1,046	1,046						1,046				33	01/10/2032	2.B
126671-YC-4	COUNTRYWIDE ASSET-BACKED CERTI 1.142% 03/25/33		06/25/2021	Paydown		64,553	64,553	57,291	64,679		(126)		(126)		64,553				309	03/25/2033	1.D 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
126673-DQ-2	COUNTRYWIDE ASSET-BACKED CERTI SERIES 20047 CLASS MF1 5.251% 12/25/34		06/01/2021	Paydown		442,260	442,260	445,157	443,374		(1,114)		(1,114)		442,260				7,953	12/25/2034	1.D FM
12667F-2R-5	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-1CB 2A2 5.500% 03/25/35		06/01/2021	Paydown		22,001	18,672	14,333	10,852		11,150		11,150		22,001				510	03/25/2035	1.D FM
12667F-A4-7	COUNTRYWIDE ALTERNATIVE LOAN T 2004-33 3A1 2.916% 12/25/34		06/01/2021	Paydown		720	720	677	730		(10)		(10)		720				10	12/25/2034	1.D FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		04/01/2021	Paydown		45,147	45,023	41,733	43,506		1,641		1,641		45,147				829	03/01/2036	2.B FM
12667F-R6-4	COUNTRYWIDE ALTERNATIVE LOAN T COUNTRYWIDE ALT LOAN TRST 5.500% 03/01/36		06/01/2021	Paydown		27,373	28,754	26,653	27,786		(413)		(413)		27,373				741	03/01/2036	3.B FM
12668A-AG-0	COUNTRYWIDE ALTERNATIVE LOAN T 2005-47CB A7 5.500% 10/25/35		06/01/2021	Paydown		29,889	29,818	23,202	21,141		8,748		8,748		29,889				666	10/25/2035	1.D FM
12668A-Q2-4	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2005-J14 A3 5.500% 12/25/35		06/01/2021	Paydown		216,722	212,544	165,038	152,642		64,081		64,081		216,722				5,275	12/25/2035	1.D FM
12668A-X9-1	COUNTRYWIDE ALTERNATIVE LOAN T 2005-65CB 1A7 5.500% 01/25/36		06/01/2021	Paydown		8,343	7,936	6,786	5,935		2,409		2,409		8,343				195	01/25/2036	1.D FM
12668B-VB-6	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-9T1 A2 5.750% 05/25/36		05/01/2021	Paydown		100,640	98,202	75,604	48,595		52,045		52,045		100,640				2,032	05/25/2036	1.D FM
12668B-XC-2	COUNTRYWIDE ALTERNATIVE LOAN T CWALT 2006-12CB A7 6.000% 05/25/36		06/01/2021	Paydown		39,794	38,924	30,555	26,565		13,229		13,229		39,794				967	05/25/2036	1.D FM
126694-GU-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-23 A1 5.500% 11/25/35		06/01/2021	Paydown		222,124	223,142	165,526	165,526		56,597		56,597		222,124				4,809	11/25/2035	1.D FM
126694-JG-4	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-R3 AF MTGE 0.492% 09/25/35		06/25/2021	Paydown		107,907	107,907	96,070	98,808		9,099		9,099		107,907				238	09/25/2035	1.D FM
126694-JH-2	COUNTRYWIDE HOME LOANS CWHL_06 COUNTRYWIDE HOME LOAN 5.962% 09/25/35		06/01/2021	Paydown				48,269	30,692		(30,692)		(30,692)						7,843	09/25/2035	5.C FE
126694-JT-6	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-24 A3 5.500% 11/25/35		06/01/2021	Paydown		136,902	134,483	101,360	101,360		35,542		35,542		136,902				3,186	11/25/2035	1.D FM
126694-K3-1	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2006-6 A1 6.000% 04/25/36		06/01/2021	Paydown		16,472	15,718	14,900	11,759		4,713		4,713		16,472				417	04/25/2036	1.D FM
126694-NV-6	COUNTRYWIDE HOME LOANS CWHL_06 2005-27 2A1 5.500% 12/25/35		06/01/2021	Paydown		132,991	133,003	116,062	84,424		48,567		48,567		132,991				3,657	12/25/2035	1.D FM
126694-TD-0	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-29 A1 5.750% 12/25/35		06/01/2021	Paydown		368,221	317,287	278,606	204,909		163,312		163,312		368,221				9,376	12/25/2035	1.D FM
126694-TS-7	COUNTRYWIDE HOME LOANS CWHL_06 CWHL 2005-30 A3 5.500% 01/25/36		06/01/2021	Paydown		322,014	308,343	269,169	240,290		81,723		81,723		322,014				7,212	01/25/2036	1.D FM
126694-VM-7	COUNTRYWIDE HOME LOANS CWHL_06 2005-HY10 CLASS 3A1A 2.799% 02/20/36		06/01/2021	Paydown		39,976	37,665	27,684	31,546		8,431		8,431		39,976				538	02/20/2036	1.D FM
12669D-6H-6	COUNTRYWIDE HOME LOANS CWHL 2003-J3 1A10 5.750% 05/25/33		06/01/2021	Paydown		10,536	10,536	9,799	10,038		498		498		10,536				303	05/25/2033	1.D FM
12669F-RG-0	COUNTRYWIDE HOME LOANS CWHL 2004-4 A5 5.250% 05/25/34		06/01/2021	Paydown		70,492	70,492	71,021	70,587		(95)		(95)		70,492				1,468	05/25/2034	1.D FM
12669G-K6-7	COUNTRYWIDE ALT LN TR CWHL 2005-14 A2 5.500% 07/25/35		06/01/2021	Paydown		45,816	45,816	37,397	39,615		6,201		6,201		45,816				1,019	07/25/2035	3.B FM
12701#-AB-9	CRG ISSUER 2017-1 CRG ISSUER 2017-1 5.300% 01/10/24		04/10/2021	Redemption 100.0000		467,662	467,662	467,662	467,662						467,662				25,140	01/10/2024	1.G PL
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		04/10/2021	Redemption 100.0000		13,390	13,390	13,390	13,390						13,390				131	10/10/2039	2.A
12702*-AA-4	CVS LSE-BCKD PT PP TR SER 2017 CVS LSE BCKD PT PP TR SERIES 2 3.901% 10/10/39		06/10/2021	Redemption 100.0000		26,910	26,910	26,910	26,910						26,910				394	10/10/2039	2.B
12803P-AB-4	CAJUN GLOBAL LLC CAJUN_17-1A CAJUN GLOBAL LLC 6.500% 08/20/47		05/20/2021	Paydown		30,000	30,000	29,767	30,310		(310)		(310)		30,000				975	08/20/2047	2.C FE
134011-AJ-4	CAMP PENDLETON QUANTICO PENDLE 5.572 10/01/50 5.572% 10/01/50		04/01/2021	Redemption 100.0000		160,000	160,000	167,496	166,369		(6,369)		(6,369)		160,000				4,458	10/01/2050	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
14069B-AA-2	CAPMARK MILITARY HSG CPMRK 2007-AETC A1 5.746% 02/10/52		06/10/2021	Paydown		33,613	33,613	30,419	30,812		2,800		2,800		33,613				805	02/10/2052	2.A
14069E-AA-6	CAPMARK MILITARY HOUSING TRUST CPMRK 2007-ACC A1 6.084% 07/10/52		06/10/2021	Paydown		86,106	86,106	94,676	93,950		(7,844)		(7,844)		86,106				2,184	07/10/2052	1.E FE
14173#-AA-6	CARESOURCE MANAGEMENT GROUP CO CARESOURCE MANAGEMENT GROUP CO 4.670% 03/15/44		06/15/2021	Redemption 100.0000		43,302	43,302	43,302	43,302						43,302				674	03/15/2044	1.E
14310D-BA-4	CARLYLE GLOBAL MARKET STRATEGI CGMS 2013-2A DR 2.590% 01/18/29		06/17/2021	DEUTSCHE BANK		11,268,900	11,400,000	11,400,000	11,400,000						11,400,000		(131,100)	(131,100)	202,696	01/18/2029	3.A FE
144531-AE-0	CARRINGTON MORTGAGE LOAN TRUST CARRINGTON MTGE LOAN TRUST 0.992% 05/25/34		06/25/2021	Paydown		39,686	39,686	37,305	37,951		1,735		1,735		39,686				178	05/25/2034	1.D FM
14855J-AB-1	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 4.450% 08/15/41		06/15/2021	Paydown		230,418	230,418	230,351	231,534		(1,116)		(1,116)		230,418				4,284	08/15/2041	1.G FE
14855J-AC-9	CASTLELAKE AIRCRAFT SECURITIZA CASTLE LAKE AIRCRAFT 6.150% 08/15/41		06/15/2021	Paydown		151,590	151,590	151,486	153,217		(1,628)		(1,628)		151,590				3,959	08/15/2041	2.C FE
14855L-AD-2	CASTLE AIRCRAFT SECURITIZATION SERIES 20171 CLASS C 6.899% 07/15/42		06/15/2021	Paydown		405,980	405,980	405,980	404,308						405,980				5,679	07/15/2042	5.B FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		05/01/2021	DEFAULT ATHENE BROKER		204,158	198,730	203,698	203,200		(92)		(92)		203,108		1,050	1,050	3,089	06/15/2043	2.A FE
14856C-AA-7	CASTLELAKE AIRCRAFT SEC TRUST CASTLELAKE AIRCRAFT SEC TRST 4.125% 06/15/43		05/01/2021	Paydown		(2,986)	(2,986)	(3,061)	(3,054)		67		67		(2,986)					06/15/2043	2.A FE
14856E-AA-3	CASTLE AIRCRAFT SECURITIZATION SERIES 20151A CLASS AR 4.750% 03/15/34		06/15/2021	Paydown		158,366	158,366	157,657	157,945		421		421		158,366				3,182	03/15/2034	2.A PL
15135B-AR-2	CENTENE CORPORATION BASIC 4.250% 12/15/27		05/27/2021	DEFAULT ATHENE BROKER		1,053,125	1,000,000	1,060,625	1,059,559		(7,812)		(7,812)		1,051,746		1,379	1,379	19,125	12/15/2027	3.A FE
15135B-AW-1	CENTENE CORPORATION CNC 3 10/15/30 3.000% 10/15/30		04/16/2021	DEFAULT ATHENE BROKER		1,004,375	1,000,000	1,000,000	1,000,000						1,000,000		4,375	4,375	15,750	10/15/2030	3.A FE
15502#-AA-5	CENTRAL PORT LLC CENTRAL PORT LLC 4.860% 11/05/29		06/30/2021	Redemption 100.0000		225,000	225,000	225,000	225,901		(901)		(901)		225,000				5,468	11/05/2029	3.A
161631-AX-4	CHASE MORTGAGE FINANCE CORP CHASE 2007-S5 1A22 6.000% 07/25/37		06/01/2021	Paydown		287,870	326,957	201,013	206,506		83,720	2,355	81,365		287,870				7,639	07/25/2037	1.D FM
16163B-AW-4	CHASE MORTGAGE FINANCE CORP CHASE 2006-S2 2A1 6.000% 10/25/36		06/01/2021	Paydown		539,264	553,619	451,721	340,452		198,812		198,812		539,264				13,624	10/25/2036	1.D FM
16165L-AF-7	CHASEFLEX TRUST CFLX_06-1 CHASEFLEX TRUST 4.512% 06/25/36		06/01/2021	Paydown		276,029	280,331	236,705	246,689		29,340		29,340		276,029				4,650	06/25/2036	1.D FM
16165Y-AC-6	CHASEFLEX TRUST CFLX_07-M1 2007-M1 1A3 0.432% 08/25/37		06/25/2021	Paydown		144,148	129,904	97,915	54,765		89,383		89,383		144,148				352	08/25/2037	1.D FM
162665-AN-3	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS E 2.423% 06/15/34		06/15/2021	Paydown		10,324	10,324	9,817	9,831		492		492		10,324				44	06/15/2034	1.D FM
162665-AQ-6	CHC COMMERCIAL MORTGAGE TRUST SERIES 2019CHC CLASS F 2.681% 06/15/34		06/15/2021	Paydown		10,324	10,324	9,061	9,097		1,227		1,227		10,324				49	06/15/2034	1.D FM
16678W-AA-4	CHEVY CHASE MORTGAGE FUNDING C CHEVY CHASE MOTGAGE 0.222% 04/25/47		06/25/2021	Paydown		180,025	203,179	175,496	179,883		141		141		180,025				329	04/25/2047	1.D FM
17025T-AV-3	COUNTRYWIDE HOME LOANS CWHL 2007-15 1A20 6.250% 09/25/37		06/01/2021	Paydown		107,606	133,637	104,023	104,023		3,583		3,583		107,606				3,066	09/25/2037	1.D FM
17275R-BJ-0	CISCO SYSTEMS INC BASIC 1.850% 09/20/21		04/29/2021	DEFAULT ATHENE BROKER		311,587	310,000	315,339	313,211		(1,654)		(1,654)		311,557		30	30	3,489	09/20/2021	1.E FE
172973-W8-8	CITICORP MORTGAGE SECURITIES CMSI 2005-4 2A1 5.000% 01/25/27		06/01/2021	Paydown		2,345	2,345	2,240	2,345						2,345				49	01/25/2027	1.D FM
17307G-FQ-6	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2004-NCM1 1A2 6.500% 07/25/34		06/01/2021	Paydown		94,308	94,308	92,068	92,680		1,627		1,627		94,308				2,507	07/25/2034	1.D FM
17307G-T4-0	CITIGROUP MORTGAGE LOAN TRUST 2005-10 1A1A 2.710% 12/25/35		06/01/2021	Paydown		112,477	111,615	59,397	61,051		51,426		51,426		112,477				1,262	12/25/2035	1.D FM
17307G-VM-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST INC 5.081% 03/01/47		06/01/2021	Paydown		390,987	390,987	380,259	373,044		17,943		17,943		390,987				7,715	03/01/2047	1.D FM
17309Y-AE-7	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST INC 6.255% 10/25/36		06/01/2021	Paydown		127,263	127,263	98,470	85,854		41,409		41,409		127,263				2,544	10/25/2036	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
17311L-AA-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LN TRUST 2.887% 04/25/37		06/01/2021	Paydown		240,275	247,206	205,775	204,055		36,219		36,219		240,275				3,061	04/25/2037	1.D FM
17312F-AL-7	CITICORP MORTGAGE SEC INC CMSI 2007-3 1A11 6.000% 04/25/37		06/01/2021	Paydown		50,838	53,802	49,041	49,085		1,752		1,752		50,838				1,212	04/25/2037	1.D FM
17315A-AB-7	CITIGROUP MORTGAGE LOAN TRUST CMLTI 2009-2 1A2 Mtge 2.790% 04/25/36		06/01/2021	Paydown		203,073	202,512	174,039	168,564		34,509		34,509		203,073				2,267	04/25/2036	1.D FM
17316Y-AH-1	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 5.750% 12/25/36		06/01/2021	Paydown		249,803	253,008	195,291	223,920		25,883		25,883		249,803				5,900	12/25/2036	1.D FM
17318V-AB-8	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRST 3.096% 04/25/37		06/01/2021	Paydown		65,665	66,351	49,535	55,271		10,394		10,394		65,665				815	04/25/2037	1.D FM
17319G-AJ-3	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LON TRUST 2.887% 03/25/36		06/01/2021	Paydown		157,697	162,730	139,199	145,289		12,408		12,408		157,697				1,943	03/25/2036	1.D FM
17322J-AB-9	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 3.357% 02/20/36		06/01/2021	Paydown		233,278	324,487	250,697	279,239		(45,961)		(45,961)		233,278				2,759	02/20/2036	1.D FM
17323X-AP-6	CITIGROUP MORTGAGE LOAN TRUST CITIGROUP MTGE LOAN TRUST INC 0.592% 01/25/36		06/25/2021	Paydown		250,846	235,680	158,789	186,889		63,957		63,957		250,846				677	01/25/2036	1.D FM
18976G-AN-6	CITIMORTGAGE ALTERNATIVE LN TR CMALT 2007-A6 1A13 6.000% 06/25/37		06/01/2021	Paydown		198,438	209,964	164,244	167,242		31,196		31,196		198,438				5,275	06/25/2037	1.D FM
210795-QB-9	CONTINENTAL AIRLINES UAL 4 10/29/24 4.000% 10/29/24		04/29/2021	Redemption 100.0000		298,920	298,920	301,099	299,801		(881)		(881)		298,920				5,978	10/29/2024	2.B FE
21079N-AA-9	CONTINENTAL AIRLINES UAL 5.983 04/19/22 5.983% 04/19/22		04/19/2021	Redemption 100.0000		1,998,643	1,998,643	1,980,655	1,996,375		2,267		2,267		1,998,643				59,789	04/19/2022	2.C FE
21688*-AA-3	COOPERATIVE ENERGY COOPERATIVE ENGY 3.15 11/6/49 3.150% 11/06/49		05/06/2021	Redemption 100.0000		166,667	166,667	166,667	166,667						166,667				2,625	11/06/2049	1.F
22160K-AN-5	COSTCO WHOLESALE CORP BASIC 1.375% 06/20/27		04/01/2021	DEFAULT ATHENE BROKER		1,995,016	2,000,000	1,992,166			4		4		1,992,170		2,846	2,846	7,715	06/20/2027	1.E FE
224044-BW-6	COX COMMUNICATIONS INC COXENT 3 1/4 12/15/22 3.250% 12/15/22		06/01/2021	Call 104.4585		17,564,688	16,815,000	16,984,269	16,852,703		(7,850)		(7,850)		16,844,853		(29,853)	(29,853)	998,644	12/15/2022	2.B FE
22541Q-7L-0	CS FIRST BOSTON MORTGAGE SECUR CREDIT SUISSE FIRST BOSTON MTG 2.597% 03/25/34		06/01/2021	Paydown		60,565	60,565	49,664	55,699		4,866		4,866		60,565				682	03/25/2034	1.D FM
22541S-G3-6	CS FIRST BOSTON MORTGAGE SECUR 2004-AA1 M3 1.217% 02/25/35		06/25/2021	Paydown		10,772	10,772	8,744	10,660		113		113		10,772				58	02/25/2035	1.D FM
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		06/01/2021	Paydown		44,078	44,086	38,686	38,621		5,458		5,458		44,078				1,214	09/25/2035	2.B FM
225458-2N-7	CS FIRST BOSTON MORTGAGE SECUR CSFB MTGE SEC 05-08 CLS 9A4 5.500% 09/25/35		05/01/2021	Paydown			8,111	7,117	7,105		(7,105)		(7,105)						112	09/25/2035	3.B FM
225458-XX-1	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 6A1 6.000% 07/25/35		06/01/2021	Paydown		23,739	27,023	17,398	17,398		6,341		6,341		23,739				677	07/25/2035	1.D FM
225458-YA-0	CS FIRST BOSTON MORTGAGE SECUR CSFB 2005-6 8A1 4.500% 12/25/38		06/01/2021	Paydown		4,208	4,208	4,034	3,993		215		215		4,208				84	12/25/2038	1.D FM
22550L-2A-8	CREDIT SUISSE NEW YORK BASIC 2.100% 11/12/21		04/29/2021	DEFAULT ATHENE BROKER		3,028,555	3,000,000	2,999,640	2,999,843		59		59		2,999,902		28,653	28,653	29,225	11/12/2021	1.E FE
22976#-AA-8	CTL 2016-05 TR (DOW CHEMICAL) CTL 2016-05 TR (DOW CHEMICAL) 4.010% 10/15/36		06/15/2021	Redemption 100.0000		36,544	36,544	36,544	36,544						36,544				489	10/15/2036	2.B
22977@-AA-9	PENN MANFCTRS ASSOC INSUR COMP PENNSYLVANIA MAN ASSOC 3.870% 12/15/38		06/15/2021	Redemption 100.0000		145,248	145,248	145,248	145,248						145,248				2,343	12/15/2038	1.C
23332U-CM-4	DSLA MORTGAGE LOAN TRUST DSLA_ SERIES 2005AR1 CLASS 2A1A 0.593% 02/19/45		06/21/2021	Paydown		169,186	169,186	163,546	163,800		5,386		5,386		169,186				425	02/19/2045	1.D FM
24715@-AA-2	DELOITTE LP SERIES A NOTES 6.730% 08/20/23		05/04/2021	SEAPORT		1,153,222	1,090,909	1,090,909	1,090,909						1,090,909		62,313	62,313	56,083	08/20/2023	1.F
247367-BH-7	DELTA AIR LINES DAL 6.821 08/10/22 6.821% 08/10/22		06/09/2021	Call 106.5868		5,028,191	4,717,460	4,678,710	4,708,623		1,832		1,832		4,710,455		7,006	7,006	577,985	08/10/2022	3.A FE
25271C-AL-6	DIAMOND OFFSHORE DRILL DOFSQ 5.7 10/15/39 5.700% 10/15/39		04/27/2021	Tax Free Exchange		270,000	3,000,000	270,000	270,000						270,000					10/15/2039	6. FE

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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
25271C-AN-2	DIAMOND OFFSHORE DRILL DOFSQ 4 7/8 11/01/43 4.875% 11/01/43		04/27/2021	Tax Free Exchange		1,620,000	18,000,000	1,620,000	1,620,000						1,620,000					11/01/2043	6. FE
25755T-AH-3	DOMINOS PIZZA MASTER ISSUER LL DPABS 2017-1A A23 4.118% 07/25/47		04/25/2021	Paydown		7,500	7,500	7,500	7,500						7,500				154	07/25/2047	2.A FE
26208B-AN-0	DRIVE AUTO REC TRUST DRIVE 2016-CA D 4.180% 03/15/24		04/15/2021	Call 100.0000		4,775,615	4,775,615	4,774,679	4,775,215		47		47		4,775,262		354	354	66,540	03/15/2024	1.B FE
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		06/15/2021	Call 100.0000		7,331,481	7,331,481	7,331,320	7,331,400		21		21		7,331,421		60	60	152,495	05/15/2024	1.A FE
26208C-AN-8	DRIVE AUTO RECEIVABLES TRUST DRIVE 2017-AA D 4.160% 05/15/24		05/15/2021	Paydown		1,380,294	1,380,294	1,380,264	1,380,279		15		15		1,380,294				21,383	05/15/2024	1.A FE
26208E-AG-9	DRIVE AUTO RECEIVABLES TRUST DRIVE AUTO RECEIVABLES TRUST 3.840% 03/15/23		06/15/2021	Paydown		1,194,310	1,194,310	1,194,272	1,194,305		5		5		1,194,310				18,714	03/15/2023	1.A FE
26208J-AG-8	DRIVE AUTO RECEIVABLES TRUST SERIES 20182 CLASS D 4.140% 08/15/24		06/23/2021	Paydown		3,301,201	3,301,201	3,300,807	3,300,964		236		236		3,301,201				56,142	08/15/2024	1.B FE
26208K-AG-5	DRIVE AUTO RECEIVABLES TRUST SERIES 20183 CLASS D 4.300% 09/16/24		06/15/2021	Paydown		1,975,239	1,975,239	1,975,166	1,975,185		54		54		1,975,239				36,752	09/16/2024	1.C FE
26208L-AE-8	DRIVEN BRANDS FUNDING LLC HONK SERIES 20192A CLASS A2 3.981% 10/20/49		04/20/2021	Paydown		2,500	2,500	2,517	2,516		(16)		(16)		2,500				50	10/20/2049	2.C FE
26209X-AC-5	DRIVEN BRANDS FUNDING LLC HONK SERIES 20202A CLASS A2 3.237% 01/20/51		04/20/2021	Paydown		5,000	5,000	5,000	5,000						5,000				57	01/20/2051	2.C FE
26884A-BG-7	ERP OPERATING LP ERP OPERATING LP 3.250% 08/01/27		06/30/2021	DEFAULT ATHENE BROKER		883,071	810,000	849,491	844,440		(2,509)		(2,509)		841,931		41,140	41,140	24,058	08/01/2027	1.G FE
26986*-AA-1	EAGLE SOLAR LLC EAGLE SOLAR LLC 4.820% 12/31/42		06/30/2021	Redemption 100.0000		27,346	27,346	27,346	27,346						27,346				650	12/31/2042	3.A
281020-AM-9	EDISON INTERNATIONAL BASIC 4.125% 03/15/28		04/01/2021	DEFAULT ATHENE BROKER		429,870	400,000	432,722	431,038		(1,009)		(1,009)		430,029		(159)	(159)	8,983	03/15/2028	2.C FE
28932M-AG-0	ELM RD GENERATING STAT WEC 4.673 01/19/31 4.673% 01/19/31		05/01/2021	Redemption 100.0000		(2)	(2)	(2)	(2)						(2)				5,740	01/19/2031	1.F FE
30605Y-AB-7	FALCON AEROSPACE LTD FLCON_17- FLCON 2017-1 A 4.581% 02/15/42		06/15/2021	Paydown		268,855	268,855	268,854	269,186		(332)		(332)		268,855				4,219	02/15/2042	1.G Z
30711X-AK-0	CAS 2014-C02 2M2 3.092% 07/25/24		06/25/2021	DEFAULT ATHENE BROKER		5,416,385	5,368,551	5,172,205	5,473,227		(10,750)		(10,750)		5,462,477		(46,092)	(46,092)	68,900	07/25/2024	1.D
30711X-AK-0	CAS 2014-C02 2M2 3.092% 07/25/24		05/25/2021	Paydown		635,955	635,955	612,696	648,355		(12,400)		(12,400)		635,955				7,422	07/25/2024	1.D
314353-AA-1	FEDEX CORP BASIC 1.875% 02/20/34		06/15/2021	DEFAULT ATHENE BROKER		965,631	973,264	973,264	973,264						973,264		(7,632)	(7,632)	15,309	02/20/2034	1.D FE
31738K-AA-7	Finance of America Structured SERIES 2020JR4 CLASS A1 2.000% 10/25/50		06/01/2021	Redemption 100.0000		821,278	821,278	807,791	807,916		13,362		13,362		821,278				2,977	06/01/2031	1.A PL
31738K-AB-5	Finance of America Structured SERIES 2020JR4 CLASS A2 3.000% 10/25/50		06/01/2021	Redemption 100.0000		162,354	162,354	159,380	159,407		2,947		2,947		162,354				891	06/01/2031	1.D PL
31745#-AA-9	FCI FUND FCI_19-1 FCI FUND FCI_18-1 5.500% 11/15/30		06/22/2021	Redemption 100.0000		167,880	167,880	167,880	167,880						167,880				6,924	11/15/2030	1.E PL
32051G-T2-1	FIRST HORIZON ALTERNATIVE MORT FIRST HORIZON ALT MTGE 5.750% 04/25/36		06/01/2021	Paydown		42,622	46,718	30,367	27,549		15,073		15,073		42,622				1,136	04/25/2036	1.D FM
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D 3.350% 11/15/22		05/18/2021	Call 100.0000		1,688,266	1,688,266	1,688,234	1,688,266						1,688,266				23,565	11/15/2022	1.D FE
32057H-AJ-6	FIRST INVESTORS AUTO OWNERS TR FIAOT 2016-2A D 3.350% 11/15/22		04/17/2021	Paydown		307,869	307,869	307,863	307,869						307,869				3,438	11/15/2022	1.D FE
337738-AL-2	FISERV INC FISV 4 3/4 06/15/21 4.750% 06/15/21		06/15/2021	Maturity		5,075,000	5,075,000	5,316,508	5,088,953		(13,953)		(13,953)		5,075,000				120,531	06/15/2021	2.B FE
33843Q-AG-9	FLAGSHIP CREDIT AUTO TRUST FCAT 2017-1 D 4.230% 05/15/23		06/15/2021	Paydown		264,867	264,867	264,852	264,861		6		6		264,867				4,576	05/15/2023	1.A FE
33844F-AE-7	FLAGSHIP CREDIT AUTO TRUST FCAT 2016-4 D 3.890% 11/15/22		06/15/2021	Paydown		990,756	990,756	990,592	990,705		51		51		990,756				15,742	11/15/2022	1.B FE
343498-AA-9	FLOWERS FOODS INC FLO 4 3/8 04/01/22 4.375% 04/01/22		04/08/2021	Call 103.8570		17,136,405	16,500,000	16,782,800	16,552,559		(14,068)		(14,068)		16,538,491		(38,491)	(38,491)	1,011,379	04/01/2022	2.B FE

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
34417Q-AA-6	FOCUS BRANDS FUNDING LLC FOCUS SERIES 20181 CLASS A2 5.184% 10/30/48		04/30/2021	Paydown		2,500	2,500	2,500	2,500						2,500				65	10/30/2048	2.B FE
347508-AB-9	FORT KNOX MILITARY HOUSING PRI I-B 144A 0.413% 02/15/52		06/15/2021	Paydown		19,896	19,896	12,236	16,161		3,735		3,735		19,896				39	02/15/2052	1.G FE
361448-AL-7	GATX CORP GMT 4.85 06/01/21 4.850% 06/01/21		04/01/2021	Call 100.7540		5,012,512	4,975,000	5,130,965	4,983,721		(5,233)		(5,233)		4,978,488		(3,488)	(3,488)	117,941	06/01/2021	2.B FE
36185M-AM-4	GMAC MORTGAGE CORPORATION LOAN GMACM 2005-AF1 A5 5.750% 07/25/35		05/01/2021	Paydown		157,839	157,839	146,959	141,834		16,005		16,005		157,839				3,322	07/25/2035	1.D FM
36185M-BJ-0	GMAC MORTGAGE CORPORATION LOAN 3.317% 11/19/35		06/01/2021	Paydown		9,628	9,839	9,053	9,095		533		533		9,628				141	11/19/2035	1.D FM
361863-AA-1	GMACN 2004-BUCK A1 GMACN 2004-BUCK A1 6.033% 08/10/42		06/10/2021	Paydown		82,251	82,251	84,731	84,586		(2,335)		(2,335)		82,251				2,069	08/10/2042	1.F
36186V-AA-9	GMACN 2003-CAMP A GMACN 2003-CAMP A 6.049% 12/10/43		06/10/2021	Paydown		167,380	167,380	191,715	189,178		(21,799)		(21,799)		167,380				4,222	12/10/2043	1.D Z
36186X-AD-9	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A 5.174% 07/10/50		06/10/2021	Paydown		124,516	124,516	124,499	124,501		15		15		124,516				2,686	07/10/2050	2.A FE
36186X-AE-7	GMAC COMM MTG ASSET CORP GMACN 2012-BLIS A I/O 0.576% 07/10/50		06/10/2021	Paydown				15,896	13,425		(13,425)		(13,425)						527	07/10/2050	2.A FE
3622E8-AC-9	GSAA HOME EQUITY TRUST GSAA 2006-15 AF3A 5.882% 09/25/36		06/01/2021	Paydown		227,959	227,959	145,324	107,242		120,717		120,717		227,959				1,606	09/25/2036	1.D FM
362334-JV-7	GSAA HOME EQUITY TRUST GSAA_06 GSR 2006-3F 2A7 5.750% 03/25/36		06/01/2021	Paydown		130,535	134,326	122,718	124,440		6,095		6,095		130,535				2,901	03/25/2036	2.B FM
362334-NB-6	GSAA HOME EQUITY TRUST GSAA_06 5.995% 03/25/46		06/01/2021	Paydown		18,961	18,961	14,294	11,284		7,677		7,677		18,961				225	03/25/2046	1.D FM
36242D-5W-9	GSR MORTGAGE LOAN TRUST GSR 2005-5F 2A2 5.500% 06/25/35		06/01/2021	Paydown		12,852	12,852	12,892	12,865		(14)		(14)		12,852				298	06/25/2035	1.D FM
36251E-AH-2	GSMSC RESECURITIZATION TRUST G GSMSC RECURITIZATION TRUST 2.934% 01/26/36		06/01/2021	Paydown		366,485	366,581	238,507	179,074		187,410		187,410		366,485				4,649	01/26/2036	1.D FM
36251X-BK-2	GS MORTGAGE SECURITIES TRUST G GSMS 2016-GS4 3.557% 10/10/31		06/01/2021	Paydown		8,118,400	8,118,400	7,843,220	8,042,684		75,716		75,716		8,118,400				144,397	10/10/2031	2.B FM
36258F-AA-7	GS Mortgage-Backed Securities SERIES 2020PJ1 CLASS A1 3.500% 05/25/50		06/01/2021	Paydown		672,423	672,423	688,498	688,072		(15,649)		(15,649)		672,423				9,531	05/25/2050	1.D FM
36262D-AA-6	GS Mortgage-Backed Securities SERIES 2020PJ2 CLASS A1 3.500% 07/25/50		06/01/2021	Paydown		4,821,992	4,821,992	4,933,501	4,930,685		(108,692)		(108,692)		4,821,992				67,927	07/25/2050	1.D FM
36297T-AG-7	GSR MORTGAGE LOAN TRUST GSR_06 2.976% 04/25/36		06/01/2021	Paydown		5,862	4,524	4,028	3,687		2,175		2,175		5,862				94	04/25/2036	1.D FM
38012L-AA-7	GMACN GMACN 2006-NELL A 5.364% 05/10/51		06/10/2021	Paydown		14,915	14,915	14,915	14,915						14,915				334	05/10/2051	1.E
38013A-AB-8	GMACN GMACN 2011-DRUM A 5.587% 05/10/50		06/10/2021	Paydown		61,162	61,162	61,157	61,158		4		4		61,162				1,425	05/10/2050	2.A FE
38013A-AC-6	GMACN GMACN 2011-DRUM A IO 1.013% 05/10/50		06/10/2021	Paydown				22,495	17,927		(17,927)		(17,927)						764	05/10/2050	2.A FE
38141G-WC-4	GOLDMAN SACHS GROUP INC/THE BASIC 3.000% 04/26/22		04/01/2021	DEFAULT ATHENE BROKER		3,005,266	3,000,000	3,032,340	3,006,658		(5,211)		(5,211)		3,001,447		3,819	3,819	38,750	04/26/2022	2.A FE
39538W-EE-4	GREENPOINT MORTGAGE PASS-THROU GREENPOINT MTGE FUND TRST 0.652% 11/25/45		06/25/2021	Paydown		305,601	302,402	79,475	36,156		269,445		269,445		305,601				972	11/25/2045	1.D FM
39538W-FH-6	GREENPOINT MORTGAGE PASS-THROU GPMF 2006-1AR1 A1A 0.672% 02/25/36		06/25/2021	Paydown		19,578	19,578	14,433	9,919		9,659		9,659		19,578				56	02/25/2036	1.D FM
39538W-GF-9	GREENPOINT MORTGAGE PASS-THROU 2006-AR2 CL G3A1 0.232% 03/25/36		06/25/2021	Paydown		1,194,321	1,194,321	1,004,349	1,046,138		148,183		148,183		1,194,321				1,194	03/25/2036	1.D FM
39951#-AA-1	GROUND LEASE TRUST A - 2018A GROUND LEASE TRUST 4.580% 02/15/51		06/15/2021	Redemption 100.0000		202	202	202	202						202				3	02/15/2051	2.A PL
40433J-AA-9	HOA FUNDING LLC HOOTY_14-1A HOOTY 2014-1a 2a 4.846% 08/20/44		05/25/2021	DEFAULT ATHENE BROKER		1,296,495	1,297,500	1,182,347	1,275,168		13,866		13,866		1,289,034		7,461	7,461	32,312	08/20/2044	3.A FE
40433J-AA-9	HOA FUNDING LLC HOOTY_14-1A HOOTY 2014-1a 2a 4.846% 08/20/44		05/20/2021	Paydown		7,500	7,500	6,834	7,371		129		129		7,500				182	08/20/2044	3.A 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
40867#-AD-6	HAMPAC LLC HAMPAC LLC 4.250% 08/10/42		06/10/2021	Redemption 100.0000		32,956	32,956	32,956	32,956						32,956				467	08/10/2042	1.C
41161P-VJ-9	HARBORVIEW MORTGAGE LOAN TRUST HVMLT 2005-12 2A11 3.657% 08/19/50		06/01/2021	Paydown		170,596	170,596	148,632	141,226		29,370		29,370		170,596				1,985	08/19/2050	1.D FM
41161U-AE-2	HARBORVIEW MORTGAGE LOAN TRUST HARBORVIEW MTGE LN TRUST 3.055% 03/01/56		06/01/2021	Paydown		9,462	9,462	7,531	7,803		1,658		1,658		9,462				121	03/01/2056	1.D FM
411707-AF-9	HARDEE S FUNDING HNGRY_18-1A HARDEES FUNDING 5.710% 06/20/48		06/20/2021	Paydown		25,000	25,000	25,000	25,000						25,000				714	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		06/30/2021	Redemption 100.0000		57,039	57,039	57,039	57,039						57,039				1,486	11/30/2030	1.A
42770W-AA-7	HERO FUNDING TRUST HERO 2016-2A A 3.750% 09/20/41		06/20/2021	Paydown		106,047	106,047	106,012	107,113		(1,067)		(1,067)		106,047				2,101	09/20/2041	1.A FE
428041-BA-4	HERTZ FLEET LEASE FUNDING LLC HFLF 2017-1 D 3.690% 04/10/31		04/12/2021	Call 100.0000		2,595,000	2,595,000	2,590,045	2,595,000						2,595,000				31,919	04/10/2031	2.A FE
428041-BG-1	HERTZ FLEET LEASE FUNDING LLC SERIES 20181 CLASS D 4.170% 05/10/32		04/12/2021	Call 100.0000		2,778,000	2,778,000	2,777,413	2,777,545		11		11		2,777,556		444	444	38,614	05/10/2032	2.A FE
42805V-AB-6	HERTZ VEHICLE FINANCING LLC HE SERIES 20201I CLASS A 3.000% 11/24/22		06/30/2021	Redemption 100.0000		19,425,000	19,425,000	19,425,000							19,425,000				251,717	11/24/2022	1.F FE
42805V-AE-0	HERTZ VEHICLE FINANCING LLC HE SERIES 20201I CLASS B 9.000% 11/24/22		06/30/2021	Redemption 100.0000		22,200,000	22,200,000	22,200,000							22,200,000				460,778	11/24/2022	3.B FE
42806D-BE-8	HERTZ VEHICLE FINANCING LLC HE HERTZ 2016-4A C 5.060% 07/25/22		06/30/2021	Call 100.0000		3,750,000	3,750,000	3,749,580	3,748,750		74		74		3,748,824		1,176	1,176	97,510	07/25/2022	4.C FE
44106M-AV-4	SERVICE PROPERTIES TRUST BASIC 5.250% 02/15/26		04/07/2021	DEFAULT ATHENE BROKER		1,018,200	1,000,000	1,011,210	1,007,948		(419)		(419)		1,007,529		10,671	10,671	34,125	02/15/2026	3.C FE
44106M-AY-8	SERVICE PROPERTIES TRUST HOSPITALITY PROP TRUST 4.375% 02/15/30		06/30/2021	DEFAULT ATHENE BROKER		2,394,188	2,500,000	2,437,350	2,449,546		2,240		2,240		2,451,786		(57,598)	(57,598)	95,703	02/15/2030	3.C FE
44106M-AZ-5	SERVICE PROPERTIES TRUST BASIC 4.350% 10/01/24		06/22/2021	DEFAULT ATHENE BROKER		1,995,000	2,000,000	1,997,640	1,998,223		212		212		1,998,435		(3,435)	(3,435)	63,558	10/01/2024	3.C FE
44919*-AC-2	I 595 EXPRESS I 595 EXPRESS 3.310% 12/31/31		06/30/2021	Redemption 100.0000		63,473	63,473	63,473	63,473						63,473				1,047	12/31/2031	1.F PL
45138L-BD-4	IDAHO POWER COMPANY BASIC 3.650% 03/01/45		05/20/2021	DEFAULT ATHENE BROKER		4,247,236	4,000,000	3,697,920	3,713,996		2,679		2,679		3,716,675		530,561	530,561	104,522	03/01/2045	1.G FE
45167R-AF-1	IDEX CORP IEX 4.2 12/15/21 4.200% 12/15/21		06/16/2021	Call 101.8910		15,283,650	15,000,000	14,962,350	14,995,692		2,044		2,044		14,997,736		2,264	2,264	600,400	12/15/2021	2.B FE
45660L-2V-0	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A16 A3 6.000% 02/25/36		05/01/2021	Paydown		151,546	149,029	97,733	97,289		54,258		54,258		151,546				3,646	02/25/2036	1.D FM
45660L-4E-6	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRST 5.750% 02/25/36		06/01/2021	Paydown		142,824	139,758	130,137	129,408		13,416		13,416		142,824				3,629	02/25/2036	3.B FM
45660L-4G-1	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A15 5A1 5.750% 02/25/36		06/01/2021	Paydown		231,996	235,891	147,054	146,065		85,931		85,931		231,996				5,957	02/25/2036	1.D FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A5 A8 5.500% 05/25/35		06/01/2021	Paydown		33,888	33,888	31,235	30,764		3,124		3,124		33,888				932	05/25/2035	2.B FM
45660L-KE-8	RESIDENTIAL ASSET SECURITIZATI RAST 2005-A5 A8 5.500% 05/25/35		05/01/2021	Paydown		460,258	460,258	424,226	417,832		42,425		42,425		460,258				9,854	05/25/2035	3.B FM
45660L-LR-8	RESIDENTIAL ASSET SECURITIZATI INDX 2005-AR7 2.758% 06/25/35		06/01/2021	Paydown		67,702	67,702	52,604	50,935		16,767		16,767		67,702				895	06/25/2035	1.D FM
45660L-S7-5	RESIDENTIAL ASSET SECURITIZATI 2.823% 12/25/35		06/01/2021	Paydown		13,179	13,172	10,740	11,379		1,800		1,800		13,179				141	12/25/2035	1.D FM
45660L-WE-5	RESIDENTIAL ASSET SECURITIZATI SER 05-AR18 CLASS 2A1B 1.652% 10/25/36		06/25/2021	Paydown		112,890	112,890	78,882	69,554		43,335		43,335		112,890				760	10/25/2036	1.D FM
45661E-GH-1	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX 2006-AR9 0.442% 06/25/36		06/25/2021	Paydown		53,080	53,080	45,308	49,994		3,086		3,086		53,080				99	06/25/2036	1.D FM
45661L-AG-3	INDYMAC INDX MORTGAGE LOAN TRU 0.292% 10/25/36		06/25/2021	Paydown		178,386	178,386	149,344	154,361		24,025		24,025		178,386				239	10/25/2036	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
456681-AE-5	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX MTGE LOAN TRUST 2.838% 07/25/37		06/01/2021	Paydown		248,894	227,228	155,201	154,674		94,220		94,220		248,894				3,183	07/25/2037	1.D FM
45668R-AB-4	INDYMAC INDX MORTGAGE LOAN TRU INDYMAC INDX MORTGAGE LOAN TRU 0.232% 04/25/37		04/26/2021	Paydown		31,016	31,016	28,166	30,959		57		57		31,016				27	04/25/2037	1.D FM
457153-AF-1	INGRAM MICRO INC IM 5 08/10/22 5.000% 08/10/22		05/13/2021	STIFEL NICOLAUS		15,506,250	15,000,000	14,910,300	14,982,387		4,018		4,018		14,986,406		519,845	519,845	577,083	08/10/2022	3.A FE
46033#-AA-8	INTERNATIONAL SPEEDWAY LEASE BACKED TRUST 2008 6.250% 10/01/34		06/01/2021	Redemption 100.0000		103,597	103,597	103,597	103,597						103,597				2,700	10/01/2034	2.B
46433#-AA-6	ISKANDAR VENTURES LLC ISKANDER VENTURES LLC 3.410% 07/15/40		06/15/2021	Redemption 100.0000		165,193	165,193	165,193	165,193						165,193				2,348	06/15/2039	1.E PL
46591F-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20195 CLASS A3 4.000% 11/25/49		06/01/2021	Paydown		704,096	704,096	719,939	719,598		(15,502)		(15,502)		704,096				11,216	11/25/2049	1.D FM
46591K-AC-7	JP MORGAN MORTGAGE TRUST SERIES 20198 CLASS A3 3.500% 03/25/50		06/01/2021	Paydown		5,057,670	5,057,670	5,123,262	5,122,235		(64,564)		(64,564)		5,057,670				72,582	03/25/2050	1.D FM
46591T-AC-8	JP MORGAN MORTGAGE TRUST SERIES 20202 CLASS A3 3.500% 07/25/50		06/01/2021	Paydown		5,656,236	5,656,236	5,789,688	5,786,583		(130,347)		(130,347)		5,656,236				79,312	07/25/2050	1.D FM
465964-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 2018LTV1 CLASS A7 4.500% 04/25/49		06/01/2021	Paydown		3,230,308	3,230,308	3,240,177	3,226,670		3,638		3,638		3,230,308				57,333	04/25/2049	1.D FM
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 1A21 5.500% 01/25/36		06/01/2021	Paydown		141,452	144,217	124,828	106,352		35,100		35,100		141,452				3,469	01/25/2036	1.D FM
466247-B2-8	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 1A21 5.500% 01/25/36		04/01/2021	Paydown		20,794	20,800	18,003	15,339		5,455		5,455		20,794				381	01/25/2036	2.B FM
466247-B6-9	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2005-S3 2A3 6.000% 04/25/55		04/01/2021	Paydown			20	20	15		(15)		(15)							04/25/2055	1.D FM
466247-WS-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST 3.396% 10/25/35		06/01/2021	Paydown		40,070	40,070	36,964	36,657		3,413		3,413		40,070				562	10/25/2035	1.D FM
46627M-AV-9	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2005-S1 2A10 6.000% 12/25/35		06/01/2021	Paydown		50,734	46,401	38,780	39,583		11,151		11,151		50,734				1,341	12/25/2035	2.B FM
46627M-EJ-2	J.P. MORGAN ALTERNATIVE LOAN T 2006-S1 1A12 6.000% 03/25/36		06/01/2021	Paydown		39,468	41,572	33,024	25,139		14,329		14,329		39,468				1,009	03/25/2036	1.D FM
46627M-FU-6	J.P. MORGAN ALTERNATIVE LOAN T SERIES 2006S1 CLASS 3A3 6.030% 03/25/36		06/01/2021	Paydown		73,327	73,327	66,452	66,706		6,621		6,621		73,327				1,160	03/25/2036	1.D FM
46627M-FV-4	J.P. MORGAN ALTERNATIVE LOAN T JPALT 2006-S1 3A 6.180% 03/25/36		06/01/2021	Paydown			4,298	2,759	3,226		(3,226)		(3,226)						99	03/25/2036	1.D FM
46628K-AA-8	JP MORGAN MORTGAGE TRUST JPMMT JP MORGAN MTGE TRUST 2.826% 05/25/36		06/01/2021	Paydown		112,833	96,020	86,309	82,615		30,217		30,217		112,833				1,537	05/25/2036	1.D FM
46628S-AG-8	JP MORGAN MORTGAGE ACQUISITION JPMORGAN MTGE ACQUISITION 6.630% 07/25/36		06/01/2021	Paydown		27,298	27,298	15,082	11,139		16,159		16,159		27,298				261	07/25/2036	1.D FM
46628S-AH-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MORTGAGE 6.910% 07/25/36		06/01/2021	Paydown		47,088	47,088	26,487	19,620		27,469		27,469		47,088				450	07/25/2036	1.D FM
46628Y-BF-6	JP MORGAN MORTGAGE TRUST JPMMT 2006-S2 3A4 6.250% 07/25/36		06/01/2021	Paydown		31,071	31,120	23,678	17,504		13,567		13,567		31,071				930	07/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A10 6.500% 08/25/36		06/01/2021	Paydown		152,462	152,466	88,643	94,030		61,252	2,820	58,432		152,462				4,733	08/25/2036	1.D FM
46629A-AK-7	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A10 6.500% 08/25/36		04/01/2021	Paydown		5,884	5,901	3,431	3,639		2,354	109	2,245		5,884				128	08/25/2036	2.B FM
46629A-AL-5	JP MORGAN MORTGAGE TRUST JPMMT JPMMT 2006-S3 1A11 6.500% 08/25/36		06/01/2021	Paydown		459,845	459,905	382,415	257,289		202,556		202,556		459,845				14,115	08/25/2036	1.D FM
46629Q-AE-6	JP MORGAN MORTGAGE ACQUISITION JP MORGAN MTGE ACQUISITION 4.789% 08/25/46		06/01/2021	Paydown		193,098	193,098	147,237	128,787		64,311		64,311		193,098				2,827	08/25/2046	1.D FM
46630G-AW-5	JP MORGAN MORTGAGE TRUST JPMMT JPMORGAN MTGE TRUST 2.577% 07/25/35		06/01/2021	Paydown		29,477	29,477	26,079	28,784		693		693		29,477				297	07/25/2035	1.D FM
46630M-AE-2	JP MORGAN MORTGAGE ACQUISITION JPM MTGE ACQUISITION 4.541% 01/25/37		06/01/2021	Paydown		92,590	92,590	64,234	54,875		37,715		37,715		92,590				1,161	01/25/2037	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
46635B-AN-1	JP MORGAN REREMIC JPMRR_10-7 JP MORGAN REREMIC 4.500% 06/26/40		06/01/2021	Paydown		322,669	319,407	238,400	245,393		77,276		77,276		322,669				5,832	06/26/2040	1.D FM
46648H-AG-8	JP MORGAN MTGE TRUST JP MORGAN MTGE TRUST 3.500% 05/25/47		06/01/2021	Paydown		108,455	108,455	107,464	107,547		908		908		108,455				1,890	05/25/2047	1.D FM
46649C-AG-8	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20184 CLASS A7 3.500% 10/25/48		06/01/2021	Paydown		3,404,263	3,404,263	3,194,975	3,208,727		195,536		195,536		3,404,263				59,046	10/25/2048	1.D FM
46649K-AA-3	JP MORGAN MORTGAGE TRUST SERIES 20185 CLASS A1 3.500% 10/25/48		06/01/2021	Paydown		128,200	128,200	129,422	129,388		(1,188)		(1,188)		128,200				1,768	10/25/2048	1.D FM
46649T-AG-1	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20183 CLASS A7 3.500% 09/25/48		06/01/2021	Paydown		1,369,577	1,369,577	1,392,248	1,388,350		(18,773)		(18,773)		1,369,577				23,728	09/25/2048	1.D FM
46649Y-AG-0	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20189 CLASS A7 4.000% 02/25/49		06/01/2021	Paydown		1,842,872	1,842,872	1,786,768	1,790,799		52,073		52,073		1,842,872				29,965	02/25/2049	1.D FM
46650H-AC-2	JP MORGAN MORTGAGE TRUST SERIES 20191 CLASS A3 4.000% 05/25/49		06/01/2021	Paydown		214,058	214,058	219,777	219,592		(5,534)		(5,534)		214,058				3,299	05/25/2049	1.D FM
46650J-AG-9	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20186 CLASS 1A7 3.500% 12/25/48		06/01/2021	Paydown		3,496,187	3,496,187	3,564,858	3,557,164		(60,977)		(60,977)		3,496,187				49,165	12/25/2048	1.D FM
46650M-AG-2	JP MORGAN MORTGAGE TRUST JPMMT SERIES 20188 CLASS A7 4.000% 01/25/49		06/01/2021	Paydown		2,239,508	2,239,508	2,165,062	2,176,222		63,286		63,286		2,239,508				35,692	01/25/2049	1.D FM
46651A-AT-9	JP MORGAN MORTGAGE TRUST SERIES 2019LTV2 CLASS A18 4.000% 12/25/49		06/01/2021	Paydown		5,139,620	5,139,620	5,255,261	5,252,458		(112,839)		(112,839)		5,139,620				77,663	12/25/2049	1.D FM
46651B-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20196 CLASS A3 3.500% 12/25/49		06/01/2021	Paydown		3,843,859	3,843,859	3,903,919	3,902,505		(58,646)		(58,646)		3,843,859				53,095	12/25/2049	1.D FM
46651G-AC-3	JP MORGAN MORTGAGE TRUST SERIES 20197 CLASS A3 3.500% 02/25/50		06/01/2021	Paydown		3,238,949	3,238,949	3,279,436	3,278,271		(39,322)		(39,322)		3,238,949				44,655	02/25/2050	1.D FM
46651X-AQ-5	JP MORGAN MORTGAGE TRUST SERIES 20201 CLASS A7 3.500% 06/25/50		06/01/2021	Paydown		2,363,873	2,363,873	2,472,748	2,470,025		(106,152)		(106,152)		2,363,873				38,567	06/25/2050	1.D FM
46651Y-AC-4	JP MORGAN MORTGAGE TRUST SERIES 20199 CLASS A3 3.500% 05/25/50		06/01/2021	Paydown		5,401,284	5,401,284	5,516,991	5,513,779		(112,495)		(112,495)		5,401,284				76,180	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		06/15/2021	Redemption 100.0000		24,861	24,861	25,513	25,458		(598)		(598)		24,861				367	12/15/2045	1.C
46671*-AA-9	ORLANDO HEALTH INC ORHLTH 3.29 04/15/2043 3.290% 04/15/43		04/01/2021	Redemption 100.0000		235,995	235,995	242,006	241,998		(6,003)		(6,003)		235,995				1,638	04/15/2043	1.F Z
47232X-AA-6	JEFFERIES MILITARY HOUSING JMHT 2010-SILL A 6.730% 06/10/55		06/10/2021	Paydown		32,529	32,529	34,532	34,407		(1,878)		(1,878)		32,529				913	06/10/2055	1.F FE
48125X-SN-7	JPMORGAN CHASE & CO JPM 5 1/4 06/10/31 5.250% 06/10/31		06/10/2021	Redemption 100.0000		20,000,000	20,000,000	19,900,000	20,076,139		(76,139)		(76,139)		20,000,000				525,000	06/10/2031	1.F FE
48239@-AC-4	KBCM CTL PASS THRU TR /ERIE MEDICAL/ST. VINCENT HOSP 6.000% 03/15/32		06/15/2021	Redemption 100.0000		55,110	55,110	55,110	55,110						55,110				1,379	03/15/2032	2.A
48239@-AE-0	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEMS LN 1 6.320% 10/15/32		06/15/2021	Redemption 100.0000		56,385	56,385	56,385	56,385						56,385				1,494	10/15/2032	1.C
48239@-AF-7	KBCM CTL PASS THRU TR /RIVERSIDE HEALTH SYSTEM LN 3 6.260% 10/15/32		06/15/2021	Redemption 100.0000		43,308	43,308	43,308	43,308						43,308				1,130	10/15/2032	1.F
48239@-AG-5	KBCM CTL PASS THRU TR /RIVERSIDE CAMPUS MOB LLC 6.970% 06/15/34		06/15/2021	Redemption 100.0000		18,793	18,793	18,793	18,793						18,793				550	06/15/2034	1.C
48239@-AK-6	KBCM CTL PASS THRU TR /RIVERSIDE WILLIAMSBURG MOB 8.250% 03/10/34		06/10/2021	Redemption 100.0000		31,172	31,172	31,172	31,172						31,172				1,073	03/10/2034	1.C
483007-AJ-9	KAISER ALUMINUM CORPORATION BASIC 4.625% 03/01/28		05/27/2021	DEFAULT ATHENE BROKER		1,026,250	1,000,000	1,035,023	1,034,750		(2,072)		(2,072)		1,032,678		(6,428)	(6,428)	34,174	03/01/2028	3.B FE
487312-AA-8	KEENAN FT DETRICK ENERGY KEENAN 6.093 05/15/33 6.093% 05/15/33		05/15/2021	Redemption 100.0000		42,615	42,615	41,549	41,967		647		647		42,615				1,298	05/15/2033	1.G FE
500255-AS-3	KOHL'S CORPORATION KSS 3 1/4 02/01/23 3.250% 02/01/23		04/13/2021	Call 105.7510		1,057,510	1,000,000	958,280	989,934		1,326		1,326		991,260		8,740	8,740	73,760	02/01/2023	2.C FE
502438-AA-8	CLARK COUNTY LAS VEGAS STADIUM 4.920% 12/15/39		06/15/2021	Redemption 100.0000		528,557	528,557	528,557	528,557						528,557				13,003	12/15/2039	4.A

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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
50249A-AG-8	LYB INTERNATIONAL FINANCE III BASIC 2.250% 10/01/30		06/08/2021	DEFAULT ATHENE BROKER		1,777,713	1,800,000	1,790,274	1,790,473		380		380		1,790,853		(13,140)	(13,140)	27,000	10/01/2030	2.B FE
50540R-AL-6	LABORATORY CORPORATION OF AMER LH 3 3/4 08/23/22 3.750% 08/23/22		06/11/2021	Call 104.0680		21,073,770	20,250,000	20,391,800	20,273,435		(7,328)		(7,328)		20,266,108		(16,108)	(16,108)	1,431,270	08/23/2022	2.B FE
50540R-AP-7	LABORATORY CORPORATION OF AMER LH 3.2 02/01/22 3.200% 02/01/22		06/11/2021	Call 101.8560		5,092,800	5,000,000	4,948,350	4,989,985		4,069		4,069		4,994,054		5,946	5,946	230,578	02/01/2022	2.B FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		05/25/2021	DEFAULT ATHENE BROKER		6,786,444	6,821,853	6,689,492	6,771,377		6,428		6,428		6,777,805		8,640	8,640	130,373	01/15/2042	2.A FE
50543L-AA-0	LABRADOR AVIATION FINANCE LTD LABRADOR AVIATION FINANCE LTD 4.300% 01/15/42		05/15/2021	Paydown		124,258	124,258	121,847	123,339		919		919		124,258				1,974	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		06/15/2021	Redemption 100.0000		43,862	43,862	43,862	43,862						43,862				549	11/15/2035	1.C
513075-BR-1	LAMAR MEDIA CORP BASIC 3.750% 02/15/28		05/27/2021	DEFAULT ATHENE BROKER		1,009,051	1,000,000	1,000,000	1,000,000						1,000,000		9,051	9,051	32,500	02/15/2028	4.A FE
513075-BT-7	LAMAR MEDIA CORP BASIC 4.000% 02/15/30		04/16/2021	DEFAULT ATHENE BROKER		1,012,361	1,000,000	1,007,323	1,007,196		(257)		(257)		1,006,939		5,422	5,422	13,444	02/15/2030	3.C FE
52521R-AD-3	LEHMAN MORTGAGE TRUST LMT 2007-5 1A2 5.750% 06/25/37		06/01/2021	Paydown		341,471	333,823	259,107	270,867		70,604		70,604		341,471				8,067	06/25/2037	1.D FM
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35		04/01/2021	Paydown		37,785	38,975	31,575	32,979		4,806		4,806		37,785				650	12/25/2035	1.D FM
52521R-AY-7	LEHMAN MORTGAGE TRUST LMT 2007-5 3A3 5.000% 12/25/35		05/01/2021	Paydown		6,956	6,956	5,636	5,886		1,070		1,070		6,956				145	12/25/2035	5.B FM
540424-AT-5	LOEWS CORPORATION BASIC 3.200% 05/15/30		06/30/2021	DEFAULT ATHENE BROKER		1,084,226	1,000,000	1,059,140	1,055,959		(2,732)		(2,732)		1,053,227		31,000	31,000	20,000	05/15/2030	1.G FE
55336V-BQ-2	MPLX LP BASIC 2.650% 08/15/30		06/08/2021	DEFAULT ATHENE BROKER		498,659	500,000	499,565	499,579		17		17		499,595		(936)	(936)	10,674	08/15/2030	2.B FE
571748-AV-4	MARSH & MCLENNAN COMPANIES INC MMC 3 1/2 06/03/24 3.500% 06/03/24		06/30/2021	DEFAULT ATHENE BROKER		1,075,384	1,000,000	1,055,736	1,043,605		(6,645)		(6,645)		1,036,960		38,423	38,423	20,125	06/03/2024	2.A FE
576434-V9-2	MASTR ALTERNATE LOAN TRUST MALT 2005-6 1A5 5.500% 12/25/35		06/01/2021	Paydown		113,919	114,791	98,748	92,766		21,152		21,152		113,919				2,537	12/25/2035	1.D FM
57643L-EW-2	MASTR ASSET BACKED SECURITIES 2004-OPT2 M1 0.992% 09/25/34		06/25/2021	Paydown		44,567	44,567	26,534	39,557		5,009		5,009		44,567				187	09/25/2034	1.D FM
590214-AC-6	MERRILL LYNCH MORTGAGE INVESTO MERRILL LYNCH MTGE INVESTORS 3.019% 07/25/36		05/01/2021	Paydown		33,512	37,119	32,293	31,847		1,665		1,665		33,512				478	07/25/2036	1.D FM
60040#-AA-0	MILLENNIUM PIPELINE CO LLC SENIOR SECURED NOTES 5.330% 06/30/27		06/30/2021	Redemption 100.0000		166,370	166,370	166,370	166,370						166,370				4,434	06/30/2027	1.G PL
61691B-AJ-0	MORGAN STNLY CAP BARCLAYS BNK MSCBB 2016-MART C 2.817% 09/13/31		06/15/2021	Call 100.0000		10,100,000	10,100,000	10,099,990	10,091,929		(915)		(915)		10,091,014		8,986	8,986	142,257	09/13/2031	1.D FM
61748H-QW-4	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LN TRST 0.382% 12/25/35		05/27/2021	DEFAULT ATHENE BROKER		1,406,400	1,708,182	1,293,948	1,408,706		(3,007)		(3,007)		1,405,699		701	701	2,969	12/25/2035	1.D FM
61748H-QW-4	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LN TRST 0.382% 12/25/35		05/25/2021	Paydown		95,851	95,871	72,623	79,063		16,787		16,787		95,851				151	12/25/2035	1.D FM
61748J-AE-7	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST 0.612% 08/25/36		06/25/2021	Paydown		192,805	192,805	102,789	72,040		120,765		120,765		192,805				744	08/25/2036	1.D FM
61749W-AH-0	MORGAN STANLEY MTGE LN TRUST MSM 2006-11 1A2 6.354% 08/25/36		06/01/2021	Paydown		193,080	193,080	91,954	65,742		127,338		127,338		193,080				1,394	08/25/2036	1.D FM
61752R-AH-5	MORGAN STANLEY MORTGAGE LOAN T 5.704% 01/25/47		06/01/2021	Paydown		60,656	60,656	37,039	29,103		31,554		31,554		60,656				545	01/25/2047	1.D FM
61752R-AJ-1	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTG LN 5.858% 01/25/47		06/01/2021	Paydown		88,490	88,490	51,123	43,471		45,019		45,019		88,490				796	01/25/2047	1.D FM
61754H-AD-4	MORGAN STANLEY MORTGAGE LOAN T 2007-7 AX 2A3 0.452% 04/25/37		06/25/2021	Paydown		111,652	111,652	57,069	42,995		68,657		68,657		111,652				669	04/25/2037	1.D FM
61755G-AS-2	MORGAN STANLEY MORTGAGE LN TR MSM 2007-12 3A9 6.000% 08/25/37		06/01/2021	Paydown		397,012	398,749	249,258	249,258		147,754		147,754		397,012				9,366	08/25/2037	1.D FM
61756X-AG-0	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST 2.885% 11/25/37		05/27/2021	DEFAULT ATHENE BROKER		1,253,267	1,414,246	1,304,642	1,195,120		(5,295)		(5,295)		1,189,825		63,442	63,442	20,452	11/25/2037	1.D FM
61756X-AG-0	MORGAN STANLEY MORTGAGE LOAN T MORGAN STANLEY MTGE LOAN TRUST 2.885% 11/25/37		05/01/2021	Paydown		33,137	33,137	30,569	28,003		5,134		5,134		33,137				336	11/25/2037	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
61758V-AR-8	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST 0.572% 05/26/36		06/28/2021	Paydown		111,665	109,010	83,324	81,013		30,652		30,652		111,665				268	05/26/2036	1.D FM
61759F-AJ-0	MORGAN STANLEY REREMIC TRUST M MSRR 2010-R42B 1.258% 07/26/36		06/25/2021	Paydown		145,674	145,674	101,790	111,949		33,725		33,725		145,674				746	07/26/2036	1.D FM
61759H-BA-4	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRST 1.204% 06/26/36		06/25/2021	Paydown		130,979	131,438	95,540	101,622		29,357		29,357		130,979				980	06/26/2036	1.D FM
61762F-AU-0	MORGAN STANLEY REREMIC TRUST M MSRR 2013-R4 4B2 2.910% 07/26/36		06/01/2021	Paydown		91,190	92,655	78,669	78,734		12,457		12,457		91,190				1,345	07/26/2036	1.D FM
61762M-BX-8	MORGAN STANLEY BAML TRUST MSBAM 2013-C10 XA 0.228% 07/15/46		06/01/2021	Paydown				167,509	20,129		(20,129)		(20,129)						5,069	07/15/2046	1.A FE
61763P-BC-6	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY RE REMIC 2.637% 07/26/46		06/25/2021	DEFAULT ATHENE BROKER		8,829,337	9,733,122	7,348,507	8,483,934		24,808		24,808		8,508,742		320,595	320,595	71,512	07/26/2046	1.D FM
61763P-BC-6	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY RE REMIC 2.637% 07/26/46		06/01/2021	Paydown		916,422	916,422	691,898	798,804		117,617		117,617		916,422				5,524	07/26/2046	1.D FM
61764W-AD-9	MORGAN STANLEY REREMIC TRUST M MORGAN STANLEY REREMIC TRUST 2.609% 11/20/36		06/01/2021	Paydown		63,826	63,826	48,987	53,028		10,798		10,798		63,826				662	11/20/2036	1.D FM
62979#-AA-1	EAST 76 ST GARAGE LLC EAST 76 ST GARAGE 3.17 10/38 3.170% 10/15/38		06/15/2021	Redemption 100.0000		210,944	210,944	211,926	211,872		(928)		(928)		210,944				2,236	10/15/2038	1.B
63730*-AB-1	NATIONAL RAILROAD PASSENGER CO NATIONAL RAILROAD PASSENGER CO 3.600% 11/15/33		05/15/2021	Redemption 100.0000		136,986	136,986	136,986	136,986						136,986				2,466	11/15/2033	1.C FE
63874E-AL-4	NATIXIS COMMERCIAL MTGE SECURI NCMS 2017-75B D 4.058% 04/09/27		06/24/2021	MORGAN STANLEY		5,028,125	5,000,000	4,935,810	4,955,108		3,237		3,237		4,958,345		69,780	69,780	115,970	04/09/2027	1.D FM
64352V-LY-5	NEW CENTURY HOME EQUITY LOAN T 2005-A A4 4.705% 08/25/35		06/01/2021	Paydown		164,863	164,863	146,095	163,941		922		922		164,863				3,067	08/25/2035	1.D FM
65535V-EW-4	NOMURA ASSET ACCEPTANCE CORPOR NOMURA ASSET ACCEPTANCE CORP 1.202% 10/25/34		06/25/2021	Paydown		65,721	65,721	61,778	63,292		2,429		2,429		65,721				333	10/25/2034	1.D FM
65539C-AK-2	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST 2.768% 12/26/36		06/01/2021	Paydown		358,588	337,606	263,966	277,299		81,289		81,289		358,588				4,723	12/26/2036	1.D FM
65539K-AF-5	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST 2.883% 03/26/36		05/27/2021	DEFAULT ATHENE BROKER		1,615,431	1,708,104	1,552,667	1,592,940		1,947		1,947		1,594,888		20,543	20,543	24,897	03/26/2036	1.D FM
65539K-AF-5	NOMURA RESECURITIZATION TRUST NOMURA RESECURITIZATION TRST 2.883% 03/26/36		05/01/2021	Paydown		82,081	84,690	76,983	78,980		3,101		3,101		82,081				950	03/26/2036	1.D FM
662352-A*-4	NORTH SHORE LONG ISLAND JEWISH 4.200% 05/01/30		05/01/2021	Redemption 100.0000		441,980	441,980	441,980	441,980						441,980				9,282	05/01/2030	1.G
670346-AS-4	NUCOR CORPORATION BASIC 2.700% 06/01/30		06/30/2021	DEFAULT ATHENE BROKER		1,044,955	1,000,000	997,210	997,363		123		123		997,486		47,469	47,469	15,675	06/01/2030	1.G FE
67502#-AA-6	OCEAN SPRAY OCEAN SPRAY 3.390% 08/15/36		06/15/2021	Redemption 100.0000		52,472	52,472	52,472	52,472						52,472				735	08/15/2036	2.C
677071-AU-6	OHANA MILITARY COMM LLC OHANA 6 10/01/51 6.000% 10/01/51		04/01/2021	Redemption 100.0000		186,118	186,118	207,610	205,506		(19,388)		(19,388)		186,118				5,584	10/01/2051	1.D FE
677415-CP-4	OHIO POWER CO BASIC 5.375% 10/01/21		04/29/2021	DEFAULT ATHENE BROKER		255,352	250,000	264,193	259,560		(4,176)		(4,176)		255,385		(32)	(32)	7,764	10/01/2021	1.G FE
681919-AZ-9	OMNICOM GROUP INC OMC 3 5/8 05/01/22 3.625% 05/01/22		05/28/2021	Call 103.0220		24,725,280	24,000,000	25,123,560	24,185,804		(56,102)		(56,102)		24,129,702		(129,702)	(129,702)	1,225,530	05/01/2022	2.A FE
68268H-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU ONEMAIN FINANCIAL ISSUANCE TRS 3.830% 06/18/31		06/18/2021	Paydown		7,145,620	7,145,620	7,110,139	7,134,080		11,540		11,540		7,145,620				128,817	06/18/2031	1.C FE
68504U-AC-5	Orange Lake Timeshare Trust SERIES 2019A CLASS C 3.610% 04/09/38		06/09/2021	Paydown		102,299	102,299	102,297	102,297		2		2		102,299				1,579	04/09/2038	2.B FE
69346Y-AF-0	PK AIR FINANCE 2019 PK AIR FINANCE 2019 B-F 3.434% 12/31/49		04/01/2021	DEFAULT ATHENE BROKER					(166,781)											12/31/2049	1.F Z
693680-AM-2	Psmc 2018-1 Trust SERIES 20182 CLASS A12 3.500% 06/25/48		06/01/2021	Paydown		8,059,307	8,059,307	7,634,041	7,662,295		397,011		397,011		8,059,307				115,027	06/25/2048	1.D FM
69372X-AM-4	Psmc 2018-1 Trust SERIES 20191 CLASS A12 4.000% 07/25/49		06/01/2021	Paydown		4,903,086	4,903,086	5,161,548	5,135,166		(232,080)		(232,080)		4,903,086				77,630	07/25/2049	1.D FM
69374K-AM-0	Psmc 2018-1 Trust SERIES 20184 CLASS A12 4.000% 11/25/48		06/01/2021	Paydown		1,823,829	1,823,829	1,763,917	1,767,039		56,790		56,790		1,823,829				32,247	11/25/2048	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
69374X-AM-2	PSMC 2019-2 Trust SERIES 20192 CLASS A12 3.500% 10/25/49		06/01/2021	Paydown		5,304,761	5,304,761	5,508,870	5,490,809		(186,048)		(186,048)		5,304,761				78,905	10/25/2049	1.D FM
69375B-AM-9	Psmc 2018-1 Trust SERIES 20193 CLASS A12 3.500% 11/25/49		06/01/2021	Paydown		479,327	479,327	490,117	489,315		(9,988)		(9,988)		479,327				7,504	11/25/2049	1.D FM
69701H-AG-4	PALMER SQUARE CLO LTD PLMRS_20 SERIES 20201A CLASS C 3.188% 04/20/29		05/20/2021	Paydown		530,000	530,000	515,796	514,485		15,515		15,515		530,000				9,944	04/20/2029	2.C FE
731572-AB-9	RALPH LAUREN CORP BASIC 2.950% 06/15/30		04/29/2021	DEFAULT ATHENE BROKER		626,295	600,000	628,776	627,799		(890)		(890)		626,909		(614)	(614)	6,588	06/15/2030	1.G FE
74162J-AB-3	PRIME MORTGAGE TRUST PRIME 2007-2 A2 6.000% 04/25/37		06/01/2021	Paydown			23,323	17,713	18,450		(17,589)	861	(18,450)						561	04/25/2037	1.D FM
74922G-AF-1	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A6 6.500% 11/25/36		06/01/2021	Paydown		146,338	157,768	113,379	85,006		61,331		61,331		146,338				4,336	11/25/2036	1.D FM
74922G-AM-6	RESIDENTIAL ACCREDIT LOANS INC RALI 2006-QS14 A12 6.250% 11/25/36		06/01/2021	Paydown		211,219	227,717	160,328	119,478		91,741		91,741		211,219				6,017	11/25/2036	1.D FM
74924D-AA-7	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS10 A1 6.500% 09/25/37		06/01/2021	Paydown		652,484	756,704	532,840	396,322		256,162		256,162		652,484				21,122	09/25/2037	1.D FM
74925G-AA-9	RESIDENTIAL ACCREDIT LOANS INC RALI 2007-QS11 A1 7.000% 10/25/37		06/01/2021	Paydown		334,139	389,739	281,173	282,157		51,981		51,981		334,139				11,936	10/25/2037	1.D FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE RBSGC MTGE PASS THROUGH 6.000% 01/25/37		06/01/2021	Paydown		29,062	35,473	30,662	28,548		514		514		29,062				1,039	01/25/2037	1.D FM
74927X-AE-2	RBSGC MORTGAGE PASS THROUGH CE RBSGC MTGE PASS THROUGH 6.000% 01/25/37		04/01/2021	Paydown		21,585	26,465	22,876	21,299		286		286		21,585				529	01/25/2037	2.B FM
74928R-AC-8	RBSSP RESECURITIZATION TRUST R 2009-10 2A1 144A 29.390% 01/26/37		06/01/2021	Paydown		182,617	182,617	206,357	220,248		(37,631)		(37,631)		182,617				16,884	01/26/2037	1.D FM
74928U-BT-3	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST 2.437% 10/26/35		06/25/2021	Paydown		1,070,316	1,070,316	913,666	969,446		100,870		100,870		1,070,316				11,693	10/26/2035	1.D FM
74928X-BB-6	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRUST 2.717% 01/26/36		06/25/2021	Paydown		523,526	600,123	511,699	516,458		7,067		7,067		523,526				7,394	01/26/2036	1.D FM
74929X-BZ-2	RBSSP RESECURITIZATION TRUST R RBSSP RESECURITIZATION TRST 6.500% 07/26/36		06/01/2021	Paydown		84,966	94,557	70,150	63,161		21,805		21,805		84,966				2,416	07/26/2036	3.B FM
749580-AG-1	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S5 A7 6.000% 05/25/37		06/01/2021	Paydown		108,734	131,894	115,432	108,453		281		281		108,734				3,154	05/25/2037	1.D FM
749583-AE-0	RESIDENTIAL FUNDING MTG SEC I RFMSI 2007-S2 A5 6.000% 02/25/37		06/01/2021	Paydown		42,276	46,668	41,490	40,835		1,441		1,441		42,276				1,150	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		06/10/2021	Redemption 100.0000		17,420	17,420	17,420	17,420						17,420				272	02/10/2049	2.A
75114H-AD-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS INC 0.282% 05/25/46		06/25/2021	Paydown		43,665	43,544	37,965	36,977		6,688		6,688		43,665				88	05/25/2046	1.D FM
75114T-AJ-0	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LNS INC 6.000% 05/25/36		06/01/2021	Paydown		60,915	67,132	56,055	58,066		2,848		2,848		60,915				1,693	05/25/2036	1.D FM
751151-AD-3	RESIDENTIAL ACCREDIT LOANS INC 2006-QS12 1A4 6.000% 09/25/36		06/01/2021	Paydown		15,410	16,690	9,785	7,842		7,568		7,568		15,410				360	09/25/2036	1.D FM
754730-AE-9	RAYMOND JAMES FINANCIAL RJF 3 5/8 09/15/26 3.625% 09/15/26		04/02/2021	Call 111.8512		21,251,724	19,000,000	18,969,790	18,982,582		696		696		18,983,279		16,721	16,721	2,596,099	09/15/2026	2.A FE
759351-AJ-8	REINSURANCE GROUP OF AMERICA I RGA 5 06/01/21 5.000% 06/01/21		06/01/2021	Maturity		5,000,000	5,000,000	4,972,350	4,998,557		1,443		1,443		5,000,000				125,000	06/01/2021	2.A FE
76110H-T7-4	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 3.104% 02/25/35		06/01/2021	Paydown		38,860	52,382	44,852	45,904		(7,043)		(7,043)		38,860				628	02/25/2035	1.D FM
761118-MC-9	RESIDENTIAL ACCREDIT LOANS INC RESIDENTIAL ACCREDIT LOANS 5.750% 11/25/35		06/01/2021	Paydown		200,133	210,802	184,583	187,774		12,359		12,359		200,133				4,815	11/25/2035	1.D FM
76111X-N8-2	RESIDENTIAL FUNDING MORTGAGE S RFMSI 2006-S3 A2 5.500% 03/25/36		06/01/2021	Paydown		172,607	167,703	131,590	126,554		46,053		46,053		172,607				4,253	03/25/2036	1.D FM
76111X-VG-5	RESIDENTIAL FUNDING MORTGAGE S 2005-SA2 2A2 2.889% 06/25/35		06/01/2021	Paydown		58,232	58,232	45,808	49,455		8,777		8,777		58,232				814	06/25/2035	1.D FM

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761120-AE-4	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A5 6.000% 04/25/37		06/01/2021	Paydown		167,047	177,727	143,776	141,930		25,117		25,117		167,047				4,661	04/25/2037	2.B FM
761120-AH-7	RESIDENTIAL ASSET SEC TRUST RAST 2007-A2 1A8 6.000% 04/25/37		06/01/2021	Paydown		162,196	170,384	137,836	136,066		26,129		26,129		162,196				4,472	04/25/2037	2.B FM
76112H-AC-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A3 7.039% 09/25/36		06/25/2021	Paydown				30,862	9,886		(9,886)		(9,886)						6,550	09/25/2036	6. FE
76112H-AL-1	RESIDENTIAL ASSET SECURITIZATI 2006-A9CB A11 0.522% 09/25/36		06/25/2021	Paydown		86,323	84,517	29,146	23,186		63,137		63,137		86,323				236	09/25/2036	5.B FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC 6.250% 07/25/36		06/01/2021	Paydown		9,379	9,379	8,887	8,899		480		480		9,379				288	07/25/2036	2.B FM
76113N-AC-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC 6.250% 07/25/36		04/01/2021	Paydown		21,452	20,613	19,530	19,557		1,894		1,894		21,452				455	07/25/2036	3.B FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		06/01/2021	Paydown		81,575	81,188	70,126	62,143		19,432		19,432		81,575				2,449	05/25/2037	1.D FM
76114H-AM-7	RESIDENTIAL ASSET SECURITIZATI RESIDENTIAL ASSET SEC TRUST 6.000% 05/25/37		05/01/2021	Paydown		86,147	80,990	69,955	61,992		24,155		24,155		86,147				2,064	05/25/2037	2.B FM
77775*-BS-9	ROSENTHAL & ROSENTHAL INC 6.400% 06/24/21		06/24/2021	Redemption 100.0000		1,428,571	1,428,571	1,428,571	1,428,571						1,428,571				45,714	06/24/2021	2.B PL
78443C-CV-4	SLM STUDENT LOAN TRUST SLMA_06 SLM STUDENT LOAN TRUST 0.409% 12/15/39		06/15/2021	Paydown		458,990	458,990	332,768	334,436		124,554		124,554		458,990				1,137	12/15/2039	1.B FE
78512*-AA-5	S&E REPLACEMENT POWER S&E REPLACEMENT POWER LLC 4.120% 05/31/29		06/30/2021	Redemption 100.0000		306,752	306,752	306,752	306,752						306,752				5,286	05/31/2029	1.D PL
78662M-AB-2	SAGANAW RECEIVABLES LLC SAG_19 SERIES 20191A CLASS A 5.125% 12/01/23		06/01/2021	Paydown		249,601	249,601	249,601	249,601						249,601				5,331	12/01/2023	2.A PL
80306A-AA-8	SAPPHIRE AVIATION FINANCE I LI 4.250% 03/15/40		06/15/2021	Paydown		25,646	25,646	25,634	25,655		(9)		(9)		25,646				465	03/15/2040	2.B FE
81746F-AG-0	SEQUOIA MORTGAGE TRUST SERIES 20176 CLASS A7 3.500% 09/25/47		06/01/2021	Paydown		1,043,353	1,043,353	1,067,521	1,064,603		(21,250)		(21,250)		1,043,353				15,771	09/25/2047	1.D FM
81746V-AG-5	SEQUOIA MORTGAGE TRUST SERIES 20183 CLASS A7 3.500% 03/25/48		06/01/2021	Paydown		6,168,407	6,168,407	5,901,071	5,918,644		249,762		249,762		6,168,407				96,880	03/25/2048	1.D FM
81747A-AA-3	SEQUOIA MORTGAGE TRUST SERIES 20191 CLASS A1 4.000% 02/25/49		06/01/2021	Paydown		208,130	208,130	213,231	213,079		(4,948)		(4,948)		208,130				3,432	02/25/2049	1.D FM
81747G-AG-7	SEQUOIA MORTGAGE TRUST SERIES 20185 CLASS A7 3.500% 05/25/48		06/01/2021	Paydown		4,031,563	4,031,563	3,810,978	3,825,910		205,653		205,653		4,031,563				55,553	05/25/2048	1.D FM
81748A-AA-2	SEQUOIA MORTGAGE TRUST SERIES 20203 CLASS A1 3.000% 04/25/50		06/01/2021	Paydown		4,114,273	4,114,273	4,199,129	4,196,983		(82,711)		(82,711)		4,114,273				49,318	04/25/2050	1.D FM
81748K-AA-0	SEQUOIA MORTGAGE TRUST SERIES 20202 CLASS A1 3.500% 03/25/50		06/01/2021	Paydown		2,448,428	2,448,428	2,508,873	2,507,382		(58,954)		(58,954)		2,448,428				33,696	03/25/2050	1.D FM
82281E-AA-5	Shellpoint Co-Originator Trust SERIES 20161 CLASS 1A1 3.500% 11/25/46		06/01/2021	Paydown		597,103	597,103	580,776	581,901		15,202		15,202		597,103				8,541	11/25/2046	1.D FM
82652N-AC-2	SIERRA RECEIVABLES FUNDING CO SERIES 20193A CLASS C 3.000% 07/15/38		06/23/2021	Paydown		410,929	410,929	410,890	410,892		37		37		410,929				5,056	07/15/2038	2.B FE
82653G-AC-6	SIERRA RECEIVABLES FUNDING CO SERIES 20183A CLASS C 4.170% 03/20/26		06/20/2021	Paydown		115,180	115,180	115,178	115,176		3		3		115,180				1,979	03/20/2026	2.B FE
82669G-AS-3	SIGNATURE BANK SIGNATURE BANK 5.300% 04/22/26		04/19/2021	Call 100.0000		19,000,000	19,000,000	19,000,000	19,000,000						19,000,000				503,500	04/22/2026	2.B FE
828807-DF-1	SIMON PROPERTY GROUP LP BASIC 2.450% 09/13/29		04/08/2021	DEFAULT ATHENE BROKER		1,079,695	1,080,000	1,086,225	1,086,002		(173)		(173)		1,085,829		(6,134)	(6,134)	15,068	09/13/2029	1.G FE
83012A-AA-7	SIXTH STREET SPECIALTY BASIC 2.500% 08/01/26		04/01/2021	DEFAULT ATHENE BROKER		2,383,394	2,400,000	2,372,481			14		14		2,372,495		10,900	10,900	9,667	08/01/2026	2.C FE
83416W-AA-1	SOLAR STAR FUNDING LLC BRKHEC 5 3/8 06/30/35 5.375% 06/30/35		06/30/2021	Redemption 100.0000		90,834	90,834	90,834	90,834						90,834				2,441	06/30/2035	2.B FE
83421#-AA-1	SOLGEN LLC SOLGEN LLC 3.930% 09/30/36		06/30/2021	Redemption 100.0000		82,421	82,421	82,421	82,421						82,421				1,620	09/30/2036	2.C PL

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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
83887@-AB-8	COOPERATIVE ENERGY COOPERATIVE ENERGY 2010-A 5.400% 12/09/40		06/09/2021	Redemption 100.0000		136,461	136,461	136,461	136,461						136,461				3,684	12/09/2040	1.F
842400-FR-9	SOUTHERN CALIFORNIA EDISON COM BASIC 3.875% 06/01/21		04/29/2021	DEFAULT ATHENE BROKER		1,003,135	1,000,000	1,023,780	1,002,985		(2,809)		(2,809)		1,000,176		2,959	2,959	15,931	06/01/2021	1.G FE
84314#-AB-7	SOUTHERN ILLINOIS POWER COOP SENIOR SECURED SERIES A NOTES 5.750% 06/15/40		06/15/2021	Redemption 100.0000		178,571	178,571	178,571	178,571						178,571				5,134	06/15/2040	2.B
84345P-AB-8	SOUTHERN NAT GAS/ISSUING SONGAS 4.4 06/15/21 4.400% 06/15/21		05/14/2021	Call 100.0000		2,500,000	2,500,000	2,728,375	2,506,680		(6,680)		(6,680)		2,500,000				45,528	06/15/2021	2.A FE
84858D-AA-6	SPIRIT AIR 2015-1 PTT A SAVE 4.1 04/01/28 4.100% 10/01/29		04/01/2021	Redemption 100.0000		603,571	603,571	605,834	605,260		(1,690)		(1,690)		603,571				12,373	10/01/2029	2.A FE
85045@-AA-4	SPRINGFIELD CLINIC LLP 6.090% 12/21/26		06/21/2021	Redemption 100.0000		61,377	61,377	61,377	61,377						61,377				1,559	12/21/2026	2.B
85236#-AA-1	SUNNOVA RAYS 1 SUNNOVA 4.95 3/16/2044 4.950% 03/16/44		04/30/2021	Redemption 100.0000		47,728	47,728	47,728	47,728						47,728				1,185	01/31/2031	1.G PL
85572R-AA-7	START LTD START LTD 4.089% 05/15/43		04/12/2021	DEFAULT ATHENE BROKER		1,387,316	1,397,357	1,384,446	1,385,093		517		517		1,385,610		1,706	1,706	18,570	05/15/2043	2.A FE
863579-RT-7	STRUCTURED ADJUSTABLE RATE MOR STRUCTURED ADJ RATE MTGE 2.587% 05/25/35		06/01/2021	Paydown		116,360	120,178	110,576	108,834		7,527		7,527		116,360				1,144	05/25/2035	1.D FM
863579-YU-6	STRUCTURED ADJUSTABLE RATE MOR SERIES 200519XS CLASS 2A1 0.392% 10/25/35		05/27/2021	DEFAULT ATHENE BROKER		1,072,382	1,072,675	1,057,965	1,062,209		1,625		1,625		1,063,834		8,548	8,548	1,883	10/25/2035	1.D FM
863579-YU-6	STRUCTURED ADJUSTABLE RATE MOR SERIES 200519XS CLASS 2A1 0.392% 10/25/35		05/25/2021	Paydown		104,165	104,165	102,736	103,149		1,016		1,016		104,165				177	10/25/2035	1.D FM
86361W-AA-9	STRUCTURED ASSET MORTGAGE INVE STRUCTURED ASSET MTGE INVEST 0.292% 10/25/36		06/25/2021	Paydown		189,783	189,783	156,571	141,506		48,276		48,276		189,783				255	10/25/2036	1.D FM
86364C-AF-9	STRUCTURED ADJUSTABLE RATE MOR SARM 2007-6 3A1 3.196% 07/25/37		06/01/2021	Paydown		141,169	138,322	101,544	85,641		55,527		55,527		141,169				2,048	07/25/2037	1.D FM
86668@-AA-8	SUN COUNTRY AIRLINES SUN COUNTRY EETC 4.13 6/15/29 4.130% 06/15/29		06/15/2021	Redemption 100.0000		868,445	868,445	868,445	868,445						868,445				18,174	12/15/2027	1.G PL
86789M-AQ-0	SUNTRUST ALTERNATIVE LOAN TRUS 2005-1F 2A5 5.750% 12/25/35		06/01/2021	Paydown		58,557	60,586	54,129	56,094		2,462		2,462		58,557				1,602	12/25/2035	3.B FM
87264A-BE-4	T-MOBILE USA INC BASIC 3.875% 04/15/30		05/26/2021	Tax Free Exchange		993,467	1,000,000	992,780	993,221		245		245		993,467				23,788	04/15/2030	2.C FE
87264A-BK-0	T-MOBILE USA INC TMUS 3 02/15/41 3.000% 02/15/41		05/27/2021	Tax Free Exchange		1,987,204	2,000,000	1,986,947	1,987,028		176		176		1,987,204				38,500	02/15/2041	2.C FE
87264A-BM-6	T-MOBILE USA INC TMUS 3.3 02/15/51 3.300% 02/15/51		05/27/2021	Tax Free Exchange		34,246,822	36,000,000	34,243,030	997,930		3,792		3,792		34,246,822				351,175	02/15/2051	2.C FE
87264A-BP-9	T-MOBILE USA INC BASIC 2.250% 11/15/31		05/27/2021	Tax Free Exchange		749,933	750,000	749,925	749,927		6		6		749,933				9,797	11/15/2031	2.C FE
87342R-AC-8	TACO BELL FUNDING BELL_16-1A BELL 2016-1A A23 4.970% 05/25/46		05/25/2021	Paydown		21,450	21,450	21,450	21,450						21,450				533	05/25/2046	2.B FE
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		06/01/2021	Paydown		50,575	45,180	21,533	24,763		28,661	2,849	25,812		50,575				1,949	07/25/2036	1.D FM
878048-AD-9	TBW MRTG BK PASS THRU CERT TBW 2006-2 1A4 6.000% 07/25/36		04/01/2021	Paydown		40,666	40,666	19,381	22,289		20,942	2,565	18,377		40,666				1,046	07/25/2036	2.B FM
88031V-AA-7	TENASKA GATEWAY PARTNERS LTD BASIC 6.052% 12/30/23		06/30/2021	Redemption 100.0000		115,920	115,920	122,296	121,031		(5,111)		(5,111)		115,920				3,508	12/30/2023	2.B FE
88307*-AA-3	TEXOMA WIND LLC TEXOMA WIND LLC 4.120% 06/30/34		06/30/2021	Redemption 100.0000		799,272	799,272	799,272	799,272						799,272				16,465	06/30/2034	2.C PL
88606W-AA-0	THUNDERBOLT AIRCRAFT LEASE LTD THUNDERBOLT AIRCRAFT LEASE LTD 4.212% 05/17/32		06/15/2021	Paydown		20,811	20,811	20,810	20,835		(24)		(24)		20,811				366	05/17/2032	1.G FE
88708L-AA-1	TIMBR-A TIMBR A A 144A 0.385% 06/30/36		04/01/2021	DEFAULT ATHENE BROKER		1,668,100	1,736,731	1,434,974	1,629,966		7,849		7,849		1,637,815		30,285	30,285	2,978	06/30/2036	3.B FE
89656F-AB-2	TRINITY RAIL LEASING LP TRL 2012-1A A2 3.525% 01/15/43		06/15/2021	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				114,563	01/15/2043	1.F FE
89690E-AC-1	TRIP RAIL MASTER FUNDING LLC TRMF 2011-1A A2 6.024% 07/15/41		06/16/2021	Call 100.4594		20,061,618	19,969,886	19,969,886	19,969,886						19,969,886				693,225	07/15/2041	1.F FE
90349D-AJ-1	UBS-BARCLAYS COMMERCIAL MTG TR UBSBB 2012-C3 XA 1.980% 08/10/49		06/01/2021	Paydown				282,904	46,966		(46,966)		(46,966)						15,971	08/10/2049	1.A 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
90931G-AA-7	UNITED AIRLINES 2020-1 CLASS A BASIC 5.875% 10/15/27		04/15/2021	Redemption 100.0000		120,875	120,875	120,875	120,875						120,875				3,294	10/15/2027	1.G FE
90932D-AA-3	UNITED AIR 2016-2 A PTT UAL 3.1 10/07/28 3.100% 10/07/28		04/07/2021	Redemption 100.0000		634,343	634,343	634,343	634,343						634,343				9,832	10/07/2028	2.A FE
91679R-AA-7	UPSTART PASS-THROUGH TRUST UPS SERIES 2020ST3 CLASS A 3.350% 04/20/28		06/20/2021	Paydown		83,195	83,195	83,195	83,195						83,195				1,152	04/20/2028	2.C FE
91752*-AA-7	UTAH SOLAR HOLDINGS LLC UTAH SOLAR HOLDINGS LLC 3.590% 12/31/36		06/30/2021	Redemption 100.0000		411,939	411,939	411,939	411,939						411,939				7,394	12/31/2036	2.C PL
91927#-AA-3	VALLEY 2016 LEASE-BACKED PT TR VALLEY HEALTH 4.000% 01/15/43		06/15/2021	Redemption 100.0000		31,345	31,345	31,345	31,345						31,345				490	01/15/2043	1.C
92211M-AE-3	VANTAGE DATA CENTERS ISSUER, L SERIES 20182A CLASS A2 4.196% 11/16/43		06/15/2021	Paydown		26,875	26,875	26,875	26,875						26,875				470	11/16/2043	1.G FE
92212K-AA-4	Vantage Data Centers LLC SERIES 20191A CLASS A2 3.160% 07/15/44		06/15/2021	Paydown		8,750	8,750	8,750	8,750						8,750				116	07/15/2044	1.G FE
92783#-AA-4	VIRGINIA INTERNATIONAL GATEWAY 3.930% 06/30/30		06/30/2021	Redemption 100.0000		37,355	37,355	37,355	37,355						37,355				734	06/30/2030	1.G PL
92890H-AD-4	WEA FINANCE LLC/WESTFIEL BASIC 4.750% 09/17/44		04/08/2021	DEFAULT ATHENE BROKER		2,054,593	2,000,000	2,065,200	2,062,501		(414)		(414)		2,062,088		(7,494)	(7,494)	53,042	09/17/2044	2.A FE
929227-2G-0	WASHINGTON MUTUAL PASS THRU CE WAMU 2003-S5 1A4 5.500% 06/25/33		06/01/2021	Paydown		27,152	27,152	22,706	24,164		2,988		2,988		27,152				526	06/25/2033	1.D FM
92922F-4D-7	WAMU MORTGAGE PASS-THROUGH CER 2005-AR14 1A4 2.888% 12/25/35		06/01/2021	Paydown		14,422	14,422	13,232	13,973		449		449		14,422				171	12/25/2035	1.D FM
92922F-TJ-7	WAMU MORTGAGE PASS-THROUGH CER 0.965% 06/25/44		06/25/2021	Paydown		17,791	17,791	16,501	16,828		963		963		17,791				83	06/25/2044	1.D FM
92930R-AF-9	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C9 XA 2.025% 11/15/45		06/01/2021	Paydown				62,318	10,780		(10,780)		(10,780)						3,517	11/15/2045	1.A FE
92936Y-AK-7	WF-RBS COMMERCIAL MTG TRUST WFRBS 2012-C8 XA 1.941% 08/15/45		06/01/2021	Paydown				148,515	22,849		(22,849)		(22,849)						9,433	08/15/2045	1.A FE
92938C-AG-2	WF-RBS COMM MORTGAGE TRUST WFRBS 2013-C15 XA 0.551% 08/15/46		06/01/2021	Paydown				109,312	23,172		(23,172)		(23,172)						4,656	08/15/2046	1.A FE
933634-AJ-6	WAMU MORTGAGE PASS-THROUGH CER 2007-HY3 4A1 2.827% 03/25/37		06/01/2021	Paydown		27,529	26,688	20,794	22,672		4,858		4,858		27,529				355	03/25/2037	1.D FM
933635-AA-2	WAMU MORTGAGE PASS-THROUGH CER 2007-OA2 1A 0.828% 03/25/47		06/01/2021	Paydown		59,659	62,911	30,310	33,766		25,893		25,893		59,659				281	03/25/2047	1.D FM
93363C-AB-5	WAMU MORTGAGE PASS-THROUGH CER WAMU 2006-AR7 2A 1.108% 07/25/46		06/01/2021	Paydown		56,722	55,355	46,568	48,704		8,018		8,018		56,722				345	07/25/2046	1.D FM
939336-T2-9	WASHINGTON MUTUAL MSC MORT WAMMS 2004-RA3 2A 5.936% 08/25/38		06/01/2021	Paydown		64,209	64,209	60,076	61,109		3,101		3,101		64,209				1,753	08/25/2038	1.D FM
93934F-BC-5	WASHINGTON MUTUAL MORTGAGE PAS WMALT 2005-7 1A1 5.500% 09/25/35		06/01/2021	Paydown		335,048	335,109	303,238	289,720		45,328		45,328		335,048				7,727	09/25/2035	1.D FM
93934F-JQ-6	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH 0.592% 02/25/36		06/25/2021	Paydown		33,487	32,971	28,335	28,270		5,216		5,216		33,487				88	02/25/2036	1.D FM
93934F-MN-9	WASHINGTON MUTUAL MORTGAGE PAS WASHINGTON MUTUAL MTGE PASS TH 1.068% 04/25/46		06/01/2021	Paydown		66,723	66,904	56,534	56,741		9,982		9,982		66,723				358	04/25/2046	1.D FM
93935L-AB-4	WMALT MORTGAGE PASS-THROUGH CE WASHINGTON MUTUAL MORTGAGE 0.978% 10/25/46		06/01/2021	Paydown		119,308	115,306	100,605	101,670		17,638		17,638		119,308				591	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		06/30/2021	Redemption 100.0000		154,136	154,136	154,136	154,136						154,136				4,125	01/18/2027	4.A
949746-SK-8	WELLS FARGO & COMPANY BASIC 3.069% 01/24/23		04/01/2021	DEFAULT ATHENE BROKER		1,021,927	1,000,000	1,035,227	1,025,253		(5,921)		(5,921)		1,019,332		2,595	2,595	21,057	01/24/2023	2.A FE
949831-AA-9	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A1 3.500% 07/25/49		06/01/2021	Paydown		2,831,887	2,831,887	2,871,710	2,870,537		(38,650)		(38,650)		2,831,887				41,022	07/25/2049	1.D FM
949831-AF-8	Wells Fargo Mortgage Backed Se SERIES 20193 CLASS A6 3.000% 07/25/49		06/01/2021	Paydown		1,582,059	1,582,059	1,574,087	1,574,570		7,489		7,489		1,582,059				21,587	07/25/2049	1.D FM

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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
94985J-BQ-2	WELLS FARGO MTG BK SEC WFMBS 2007-7 A39 6.000% 06/25/37		06/01/2021	Paydown		206,561	224,548	199,276	214,614		(8,053)		(8,053)		206,561				5,812	06/25/2037	2.B FM
94987F-AJ-5	WELLS FARGO MORTGAGE LOAN TRUS WELLS FARGO MTGE LOAN TRUST 2.979% 08/27/35		06/01/2021	Paydown		117,922	117,922	117,050	117,261		661		661		117,922				1,376	08/27/2035	1.D FM
95001R-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2018C48 CLASS XA 1.114% 01/15/52		06/01/2021	Paydown				7,596	7,440		(7,440)		(7,440)						434	01/15/2052	1.A FE
95001T-AA-3	Wells Fargo Mortgage Backed Se SERIES 20191 CLASS A1 4.000% 11/25/48		06/01/2021	Paydown		399,791	399,791	409,428	409,137		(9,345)		(9,345)		399,791				6,574	11/25/2048	1.D FM
95002M-AY-5	WELLS FARGO COMMERCIAL MORTGAG SERIES 2019C52 CLASS XA 1.760% 08/15/52		06/01/2021	Paydown			96,229	11,724	14,813		(14,813)		(14,813)						664	08/15/2052	1.A FE
95058X-AC-2	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC 4.497% 06/15/45		06/22/2021	Call 100.0000		2,945,313	2,945,313	2,944,978	2,946,977		(147)		(147)		2,946,829		(1,517)	(1,517)	68,801	06/15/2045	2.B FE
95058X-AC-2	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC 4.497% 06/15/45		06/15/2021	Paydown		7,813	7,813	7,812	7,817		(4)		(4)		7,813				176	06/15/2045	2.B FE
95058X-AE-8	WENDYS FUNDING LLC WEN_15-1A WENDYS FUNDING LLC 3.884% 03/15/48		06/15/2021	Paydown		2,500	2,500	2,500	2,500						2,500				49	03/15/2048	2.B FE
95058X-AH-1	WENDYS FUNDING LLC WEN_15-1A SERIES 20191A CLASS A2II 4.080% 06/15/49		06/16/2021	Paydown		18,750	18,750	18,750	18,750						18,750				383	06/15/2049	2.B FE
96928*-FV-4	Corium, LLC CTL Corium LLC CTL 4.09 09/15/2044 4.090% 09/15/44		06/15/2021	Redemption 100.0000		86,263	86,263	86,263	86,263						86,263				1,471	09/15/2044	1.C
97651L-AC-5	Winwater Mortgage Loan Trust SERIES 20154 CLASS A3 3.500% 06/20/45		06/01/2021	Paydown		1,783,367	1,783,367	1,738,210	1,741,606		41,761		41,761		1,783,367				25,391	06/20/2045	1.D FM
97654D-AG-1	Winwater Mortgage Loan Trust SERIES 20155 CLASS A7 3.500% 08/20/45		06/01/2021	Paydown		4,692,587	4,692,587	4,509,649	4,523,692		168,895		168,895		4,692,587				65,758	08/20/2045	1.D FM
BCC2CS-Q4-5	PROP LIMITED ELIX AVIATION 5.300% 03/15/42		06/01/2021	Paydown		73,720	73,720	73,836	73,475		245		245		73,720				1,481	03/15/2042	1.D Z
BCC2EW-AX-7	HARBOUR AIRCRAFT INVESTMENTS L HARBOUR AIRCRAFT INV LTD 4.000% 11/15/37		05/15/2021	Paydown		911	911	933	923		(12)		(12)		911				12	11/15/2037	3.A Z
G9420R-AA-4	ROWAN COMPANIES INC VAL 4 7/8 06/01/22 4.875% 06/01/22		05/05/2021	Taxable Exchange		1,236,998	11,675,000	667,693	667,693						667,693		569,305	569,305	131,738	06/01/2022	5.B FE
009088-AA-3	AIR CANADA ACACN 3 3/4 12/15/27 3.750% 06/15/29	A	06/15/2021	Redemption 100.0000		241,107	241,107	241,107	241,107						241,107				4,521	06/15/2029	1.G FE
009088-AB-1	AIR CANADA ACACN 4 1/8 12/15/27 4.125% 06/15/29	A	06/15/2021	Redemption 100.0000		289,327	289,327	290,744	290,301		(974)		(974)		289,327				5,967	06/15/2029	2.B FE
11271L-AF-9	BROOKFIELD FINANCE INC BAMACN 3 1/2 03/30/51 3.500% 03/30/51	A	04/29/2021	DEFAULT ATHENE BROKER		992,143	1,000,000	993,130	993,163		43		43		993,206		(1,063)	(1,063)	20,514	03/30/2051	1.G FE
292766-A#-9	ENERPLUS CORPORATION SERIES C SENIOR NOTES 4.400% 05/15/24	A	05/15/2021	Redemption 100.0000		3,600,000	3,600,000	3,600,000	3,600,000						3,600,000				79,200	05/15/2024	2.C
36485M-AK-5	GARDA WORLD SECURITY BASIC 4.625% 02/15/27	A	05/27/2021	DEFAULT ATHENE BROKER		1,004,063	1,000,000	1,000,000	1,000,000						1,000,000		4,063	4,063	36,229	02/15/2027	4.A FE
496902-AJ-6	KINROSS GOLD CORP KCN 5 1/8 09/01/21 5.125% 09/01/21	A	06/01/2021	Call 100.0000		12,500,000	12,500,000	12,399,798	12,491,132		5,521		5,521		12,496,653		3,347	3,347	480,469	09/01/2021	2.C FE
683715-AB-2	OPEN TEXT CORP BASIC 5.875% 06/01/26	A	04/16/2021	DEFAULT ATHENE BROKER		2,073,750	2,000,000	2,134,167	2,078,069		(13,523)		(13,523)		2,064,546		9,204	9,204	44,063	06/01/2026	3.B FE
683720-AA-4	OPEN TEXT HOLDINGS INC BASIC 4.125% 02/15/30	A	06/30/2021	DEFAULT ATHENE BROKER		1,016,250	1,000,000	1,000,000	1,000,000						1,000,000		16,250	16,250	36,094	02/15/2030	3.B FE
BANQU0-2C-0	CERBERUS CLO 2.173% 05/09/25	D	04/01/2021	Redemption 0.0000																05/09/2025	1. Z
BANQU0-2C-0	CERBERUS CLO 2.173% 05/09/25	D	01/01/2021	Redemption 100.0000		39,513	39,513	39,513	39,513						39,513				(39,513)	05/09/2025	1.D Z
116372-25-1	SINO OCEAN LD TRS FIN II SINO OCEAN LD TRS FIN II 5.950% 02/04/27	D	05/14/2021	Various		2,810,104	2,508,000	2,775,854	2,700,151		(10,501)		(10,501)		2,689,650		120,453	120,453	117,425	02/04/2027	2.C Z
111111-11-8	IND & COMM BK CHN MACAU BASIC 2.875% 09/12/29	D	06/30/2021	DEFAULT ATHENE BROKER		5,192,381	5,000,000	4,961,300	4,965,723		1,732		1,732		4,967,456		224,925	224,925	110,125	09/12/2029	2.A FE
00084D-AT-7	ABN AMRO BANK NV BASIC 3.400% 08/27/21	D	04/29/2021	DEFAULT ATHENE BROKER		353,660	350,000	361,735	357,141		(3,570)		(3,570)		353,572		88	88	7,999	08/27/2021	1.E 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
001199-AC-2	AGL Core 4 CLO Ltd AGL 2020-4A B 3.154% 04/20/28	D	04/20/2021	Call 100.0000		31,000,000	31,000,000	30,690,000	30,659,974		23,704		23,704		30,683,677		316,323	316,323	500,126	04/20/2028	1.A FE
00119H-AC-4	AGL CLO 1 LTD. SERIES 20191A CLASS C 2.938% 10/20/32	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,055	1,000,000	1,000,000	1,000,000						1,000,000		4,055	4,055	14,689	10/20/2032	1.F FE
00166D-AC-5	ALM LOAN FUNDING ALM_20-1A SERIES 20201A CLASS SUB 0.000% 10/15/29	D	05/26/2021	DEFAULT ATHENE BROKER		230,275	250,000	250,000	207,744	42,257			42,257		250,000		(19,725)	(19,725)	29,202	10/15/2029	6. Z
00177T-AE-3	AMERICAN MONEY MANAGEMENT CORP SERIES 201720A CLASS C 2.540% 04/17/29	D	06/15/2021	DEFAULT ATHENE BROKER		1,002,595	1,000,000	986,500	988,197		1,068		1,068		989,265		13,330	13,330	17,158	04/17/2029	1.F FE
00205G-AA-5	APT PIPELINES LTD APAAU 3 7/8 10/11/22 3.875% 10/11/22	D	04/15/2021	Call 104.9849		26,246,216	25,000,000	24,769,000	24,952,029		7,544		7,544		24,959,573		40,427	40,427	1,741,354	10/11/2022	2.B FE
00900P-AG-0	AIMCO AIMCO_15-AA AIMCO 2018-BA C 2.384% 01/15/32	D	04/28/2021	Call 100.0000		5,150,000	5,150,000	5,150,000	5,150,000						5,150,000				63,503	01/15/2032	1.F FE
033291-AE-5	ANCHORAGE CAPITAL CLO LTD ANCHC 2019-13A C 2.984% 04/15/32	D	04/07/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				146,882	04/15/2032	1.F FE
03665A-AC-1	ANTARES CLO ANTR_17-2A ANTARES CLO 2.538% 01/20/30	D	04/16/2021	DEFAULT ATHENE BROKER		995,220	1,000,000	1,000,000	1,000,000						1,000,000		(4,780)	(4,780)	12,711	01/20/2030	1.F FE
03665A-AD-9	ANTARES CLO ANTR_17-2A ANTR 2017-2A D 3.738% 01/20/30	D	04/16/2021	DEFAULT ATHENE BROKER		996,097	1,000,000	1,000,000	1,000,000						1,000,000		(3,903)	(3,903)	18,644	01/20/2030	2.C FE
03665J-AL-2	ANTARES CLO SERIES 20171A CLASS CR 2.884% 04/20/33	D	04/09/2021	DEFAULT ATHENE BROKER		2,499,960	2,500,000	2,500,000							2,500,000		(40)	(40)	4,419	04/20/2033	1.F FE
03665T-AG-1	ANTARES CLO ANTR_17-2A ANTR 2018-2A C 2.888% 10/20/30	D	04/16/2021	DEFAULT ATHENE BROKER		2,468,483	2,500,000	2,500,000	2,500,000						2,500,000		(31,518)	(31,518)	36,104	10/20/2030	1.F FE
03665T-AJ-5	ANTARES CLO ANTR_17-2A ANTR 2018-2A D 3.838% 10/20/30	D	04/12/2021	DEFAULT ATHENE BROKER		998,152	1,000,000	1,000,000	1,000,000						1,000,000		(1,848)	(1,848)	18,709	10/20/2030	2.C FE
03767J-AD-7	APIDOS CLO APID_17-27A APID 2017-27A B 2.540% 07/17/30	D	06/15/2021	Call 100.0000		14,750,000	14,750,000	14,750,000	14,750,000						14,750,000				250,997	07/17/2030	1.F FE
03767J-AE-5	APIDOS CLO APID_17-27A SERIES 201727A CLASS C 3.640% 07/17/30	D	06/15/2021	Call 100.0000		500,000	500,000	485,500	486,178		934		934		487,112		12,888	12,888	12,160	07/17/2030	2.C FE
03767V-AE-8	APIDOS CLO APID_17-27A APID 2019-31A C 2.734% 04/15/31	D	05/14/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				114,116	04/15/2031	1.F FE
03767V-AF-5	APIDOS CLO APID_17-27A APID 2019-31A D 3.834% 04/15/31	D	05/14/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				159,247	04/15/2031	2.C FE
03969A-AN-0	ARDAGH PACKAGING FINANCE PLC/A BASIC 4.125% 08/15/26	D	06/30/2021	DEFAULT ATHENE BROKER		2,062,500	2,000,000	2,000,000	2,000,000						2,000,000		62,500	62,500	51,563	08/15/2026	3.C FE
04018L-AE-5	ARES CLO LTD ARES 2018-50A C 2.334% 01/15/32	D	06/15/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				96,194	01/15/2032	1.F FE
04623T-AG-0	ASSURANT CLO I LTD ASRNT_18-1A ASSURANT CLO 3.038% 04/20/31	D	06/15/2021	DEFAULT ATHENE BROKER		994,232	1,000,000	1,000,000	1,000,000						1,000,000		(5,768)	(5,768)	20,251	04/20/2031	2.C FE
04942V-AL-8	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2019-13A BN 2.234% 04/22/31	D	04/22/2021	Call 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				97,505	04/22/2031	1.C FE
04942V-AQ-7	ATLAS SENIOR LOAN FUND LTD ATC ATCLO 2019-13A C 3.084% 04/22/31	D	04/22/2021	Call 100.0000		8,500,000	8,500,000	8,500,000	8,500,000						8,500,000				134,032	04/22/2031	1.F FE
04965C-AQ-1	ATRIUM CDO CORP ATRM 12A DR 2.984% 04/22/27	D	05/06/2021	BARCLAYS CAPITAL GROUP		14,074,725	14,250,000	14,250,000	14,250,000						14,250,000		(175,275)	(175,275)	238,755	04/22/2027	3.A FE
05071T-AC-3	Audax Senior Debt CLO II, LLC SERIES 20192A CLASS B 4.134% 10/22/29	D	04/08/2021	DEFAULT ATHENE BROKER		2,514,078	2,500,000	2,500,000	2,500,000						2,500,000		14,078	14,078	48,635	10/22/2029	1.F FE
05580H-AS-8	BNPP 2014 BNPIP 2014-2A DR 3.686% 10/30/25	D	04/01/2021	BARCLAYS CAPITAL GROUP															78,623	10/30/2025	3.A FE
05682Q-AJ-5	BAIN CAPITAL CREDIT CLO LTD BCC 2017-1A C1 2.688% 07/20/30	D	05/20/2021	Call 100.0000		2,788,750	2,788,750	2,788,750	2,788,750						2,788,750				44,612	07/20/2030	1.F FE
06761K-AG-6	BABSON CLO LTD BABSN 2019-3A C 2.888% 04/20/31	D	05/20/2021	Call 100.0000		6,250,000	6,250,000	6,250,000	6,250,000						6,250,000				107,343	04/20/2031	1.F FE
06761K-AJ-0	BABSON CLO LTD BABSN 2019-3A D 3.988% 04/20/31	D	05/20/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				165,569	04/20/2031	2.C 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
07378W-AU-2	BEAN CREEK CLO LTD BCRK_15-1A BEAN CREEK CLO LTD 2.088% 04/20/31	D	06/08/2021	DEFAULT ATHENE BROKER		1,994,376	2,000,000	2,000,000	2,000,000						2,000,000		(5,624)	(5,624)	27,132	04/20/2031	1.F FE
08181V-AG-0	Benefit Street Partners CLO Lt BSP 2018-16A C 2.690% 01/17/32	D	06/04/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				123,784	01/17/2032	1.F FE
08181V-AJ-4	Benefit Street Partners CLO Lt BSP 2018-16A D 3.890% 01/17/32	D	06/04/2021	Call 100.0000		10,200,000	10,200,000	10,200,000	10,200,000						10,200,000				202,169	01/17/2032	2.C FE
11042A-AA-2	BRITISH AIRWAYS PLC IAGLN 4 5/8 06/20/24 4.625% 06/20/24	D	06/20/2021	Redemption 100.0000		1,076,912	1,076,912	1,076,912	1,076,912						1,076,912				24,904	06/20/2024	1.F FE
11124T-AG-9	BROAD RIVER BSL FUNDING CLO BD SERIES 20201A CLASS D 5.138% 04/20/29	D	06/15/2021	Call 100.0000		1,000,000	1,000,000	950,000	954,083		3,105		3,105		957,188		42,812	42,812	34,134	04/20/2029	2.C FE
114521-AP-2	BROOKSIDE MILL CLO LTD BSMC_13 BROOKSIDE MILL CLO LTD 2.840% 01/17/28	D	06/08/2021	DEFAULT ATHENE BROKER		1,888,477	1,900,000	1,900,000	1,900,000						1,900,000		(11,524)	(11,524)	35,367	01/17/2028	2.B FE
12551J-AJ-5	CIFC FUNDING LTD CIFC 2017-4A C 3.426% 10/24/30	D	06/17/2021	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				146,069	10/24/2030	2.C FE
12551R-AE-8	CIFC FUNDING LTD CIFC FUNDING LTD 1.940% 04/18/31	D	04/16/2021	DEFAULT ATHENE BROKER		2,991,660	3,000,000	2,918,000	2,924,466		3,300		3,300		2,927,766		63,894	63,894	29,574	04/18/2031	1.F FE
12622N-AB-8	CNPC HK OVERSEAS CAPITAL CNPCCH 4 1/2 04/28/21 4.500% 04/28/21	D	04/28/2021	Maturity		7,000,000	7,000,000	7,200,370	7,008,155		(8,155)		(8,155)		7,000,000				157,500	04/28/2021	1.F FE
14310K-AY-7	CARLYLE GLOBAL MARKET STRATEGI CARLYLE GLOBAL MARKET STRATEGI 1.934% 01/15/31	D	06/08/2021	DEFAULT ATHENE BROKER		1,589,258	1,600,000	1,600,000	1,600,000						1,600,000		(10,742)	(10,742)	20,730	01/15/2031	1.F FE
14900C-AJ-4	CATAMARAN CLO LTD CRMN_18-1A SERIES 20181A CLASS D 3.826% 10/25/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,885	1,000,000	1,000,000	1,000,000						1,000,000		8,885	8,885	24,966	10/25/2031	2.C FE
14919B-AJ-5	CATHEDRAL LAKE LTD CATLK_18-5A SERIES 20185A CLASS C 2.638% 10/21/30	D	06/08/2021	DEFAULT ATHENE BROKER		997,418	1,000,000	1,000,000	1,000,000						1,000,000		(2,582)	(2,582)	17,094	10/21/2030	1.F FE
15672A-AA-0	CERBERUS LOAN FUNDING XVIII LP SERIES 20171A CLASS A 1.934% 04/15/27	D	04/15/2021	Paydown		128,422	128,422	123,157	124,146		4,276		4,276		128,422				1,291	04/15/2027	1.A FE
15673L-AC-1	CERBERUS LOAN FUNDING XXI LP C CERB 2017-4A B FL 10/15/2027 2.084% 10/15/27	D	06/08/2021	DEFAULT ATHENE BROKER		994,990	1,000,000	1,000,000	1,000,000						1,000,000		(5,010)	(5,010)	13,940	10/15/2027	1.C FE
15673L-AE-7	CERBERUS LOAN FUNDING XXI LP C CERB 2017-4A C FL 10/15/2027 2.584% 10/15/27	D	06/15/2021	DEFAULT ATHENE BROKER		992,189	1,000,000	1,000,000	1,000,000						1,000,000		(7,811)	(7,811)	17,720	10/15/2027	1.G FE
225401-AH-1	CREDIT SUISSE GROUP AG CREDIT SUISSE GROUP AG 1.359% 06/12/24	D	06/30/2021	DEFAULT ATHENE BROKER		3,048,942	3,000,000	3,000,000	3,000,000						3,000,000		48,942	48,942	23,671	06/12/2024	2.A FE
225401-AM-0	CREDIT SUISSE GROUP AG BASIC 2.593% 09/11/25	D	06/30/2021	DEFAULT ATHENE BROKER		1,042,327	1,000,000	1,017,613	1,015,280		(1,987)		(1,987)		1,013,293		29,034	29,034	20,816	09/11/2025	2.A FE
22615M-AU-6	Crestline Denali CLO XIV, LTD DEN14 2016-1A DR 3.523% 10/23/31	D	04/29/2021	BARCLAYS CAPITAL GROUP		6,722,100	7,000,000	7,000,000	7,000,000						7,000,000		(277,900)	(277,900)	132,951	10/23/2031	3.A FE
22616T-AG-1	Crestline Denali CLO XVII, LLC DEN17 2018-1A D 3.434% 10/15/31	D	04/29/2021	BANK OF AMERICA		7,267,125	7,500,000	7,500,000	7,500,000						7,500,000		(232,875)	(232,875)	145,169	10/15/2031	3.A FE
24824T-AW-0	Denali Capital CLO XII LTD DEN12 2016-1A DR 2.934% 04/15/31	D	06/17/2021	MORGAN STANLEY		7,540,800	8,000,000	8,000,000	8,000,000						8,000,000		(459,200)	(459,200)	164,570	04/15/2031	3.A FE
25255A-AA-4	Diameter Credit Funding I SERIES 20191A CLASS A 4.600% 07/25/37	D	04/08/2021	DEFAULT ATHENE BROKER		4,040,000	4,000,000	4,000,000	4,000,000						4,000,000		40,000	40,000	129,311	07/25/2037	1.A FE
25255A-AB-2	Diameter Credit Funding I SERIES 20191A CLASS B 5.200% 07/25/37	D	04/08/2021	DEFAULT ATHENE BROKER		2,020,000	2,000,000	2,000,000	2,000,000						2,000,000		20,000	20,000	73,089	07/25/2037	1.D FE
25600W-AC-4	DNB BOLIGKREDITT AS DNBNO 5 04/01/31 5.000% 04/01/31	D	04/01/2021	Call 100.0000		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				625,000	04/01/2031	1.A FE
26244Q-AC-7	DRYDEN SR LOAN FUND DRSLF 2017-49A C 2.540% 07/18/30	D	04/19/2021	Call 100.0000		3,550,000	3,550,000	3,550,000	3,550,000						3,550,000				46,154	07/18/2030	1.F FE
26244Q-AD-5	DRYDEN SR LOAN FUND DRSLF 2017-49A D 3.840% 07/18/30	D	04/19/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				39,147	07/18/2030	2.C FE
26249B-AW-1	DRYDEN SENIOR LOAN FUND DRSLF 2013-30A DR 2.756% 02/15/30	D	05/06/2021	MORGAN STANLEY		17,607,885	18,137,500	18,137,500	18,137,500						18,137,500		(529,615)	(529,615)	247,584	02/15/2030	3.A FE
26250J-AY-6	DRYDEN SR LOAN FUND DRSLF 2012-25A DRR 3.184% 10/15/27	D	05/06/2021	JP MORGAN SECURITIES		10,973,710	11,000,000	11,000,000	11,000,000						11,000,000		(26,290)	(26,290)	204,447	10/15/2027	3.A 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
26252N-AG-4	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A C 2.806% 05/15/32	D	05/17/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				57,786	05/15/2032	1.F FE
26252N-AJ-8	DRYDEN SENIOR LOAN FUND DRSLF 2019-72A D 3.856% 05/15/32	D	05/17/2021	Call 100.0000		9,000,000	9,000,000	9,000,000	9,000,000						9,000,000				177,792	05/15/2032	2.C FE
27830X-AG-1	Eaton Vance CDO Ltd EATON 2019-1A C 2.834% 04/15/31	D	05/17/2021	Call 100.0000		7,500,000	7,500,000	7,500,000	7,500,000						7,500,000				128,434	04/15/2031	1.F FE
27830X-AJ-5	Eaton Vance CDO Ltd EATON 2019-1A D 3.934% 04/15/31	D	05/17/2021	Call 100.0000		4,250,000	4,250,000	4,250,000	4,250,000						4,250,000				100,570	04/15/2031	2.C FE
34956N-AE-2	Fortress Credit BSL Limited SERIES 20191A CLASS B 2.323% 07/23/32	D	04/16/2021	DEFAULT ATHENE BROKER		6,059,052	6,000,000	5,979,002	5,981,539		788		788		5,982,327		76,725	76,725	68,924	07/23/2032	1.C FE
34956N-AG-7	Fortress Credit BSL Limited SERIES 20191A CLASS C 3.073% 07/23/32	D	04/08/2021	DEFAULT ATHENE BROKER		2,506,148	2,500,000	2,485,509	2,486,598		464		464		2,487,063		19,085	19,085	36,534	07/23/2032	1.F FE
34962D-AG-1	Fortress Credit BSL Limited SERIES 20192A CLASS C 3.388% 10/20/32	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,048	1,000,000	1,000,000	1,000,000						1,000,000		4,048	4,048	16,914	10/20/2032	1.F FE
34962D-AJ-5	Fortress Credit BSL Limited SERIES 20192A CLASS D 4.538% 10/20/32	D	04/01/2021	DEFAULT ATHENE BROKER		1,002,398	1,000,000	1,000,000	1,000,000						1,000,000		2,398	2,398	20,694	10/20/2032	2.C FE
34962X-AG-7	Fortress Credit BSL Limited SERIES 20201A CLASS B 2.484% 10/20/33	D	04/08/2021	DEFAULT ATHENE BROKER		2,009,120	2,000,000	2,000,000	2,000,000						2,000,000		9,120	9,120	19,492	10/20/2033	1.C FE
35177P-AW-7	ORANGE SA ORAFP 4 1/8 09/14/21 4.125% 09/14/21	D	04/01/2021	Call 101.6910		23,388,930	23,000,000	22,998,820	23,000,027		(10)		(10)		23,000,017		(17)	(17)	908,107	09/14/2021	2.A FE
38136M-AQ-1	GOLDENTREE LOAN MANAGEMENT US GLM 2017-2A D 2.838% 11/28/30	D	06/08/2021	DEFAULT ATHENE BROKER		500,826	500,000	500,000	500,000						500,000		826	826	9,188	11/28/2030	2.C FE
38137H-CA-4	GOLDENTREE LOAN OPP XI LTD GOLDEN TREE LOAN OPP XI LTD 2.590% 01/18/31	D	04/12/2021	DEFAULT ATHENE BROKER		1,499,996	1,500,000	1,500,000	1,500,000						1,500,000		(5)	(5)	19,224	01/18/2031	2.C FE
38137Y-AJ-0	GOLDENTREE LOAN MANAGEMENT US GLM 2019-4A C 2.876% 04/24/31	D	05/14/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				88,996	04/24/2031	1.F FE
38172C-AQ-8	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201735A CLASS DR 3.938% 07/20/29	D	04/16/2021	DEFAULT ATHENE BROKER		13,040					493		493		493		12,547	12,547	70,561	07/20/2029	2.C FE
38172X-AQ-2	GOLUB CAPITAL PARTNERS CLO LTD COLUB CAPITAL PARTNERS CLO LTD 3.676% 07/25/29	D	06/15/2021	DEFAULT ATHENE BROKER		1,000,000	1,000,000	998,750	999,145		119		119		999,265		735	735	23,995	07/25/2029	2.C FE
38176K-AE-3	GOLUB CAPITAL PARTNERS CLO LTD SERIES 201942A CLASS B 2.788% 04/20/31	D	04/08/2021	DEFAULT ATHENE BROKER		1,991,668	2,000,000	2,000,000	2,000,000						2,000,000		(8,332)	(8,332)	26,640	04/20/2031	1.C FE
38176L-AG-6	GOLUB CAPITAL PARTNERS CLO LLC SERIES 201839A CLASS C 2.388% 10/20/28	D	06/08/2021	DEFAULT ATHENE BROKER		1,005,719	1,000,000	1,000,000	1,000,000						1,000,000		5,719	5,719	15,489	10/20/2028	1.F FE
38176L-AJ-0	GOLUB CAPITAL PARTNERS CLO LLC SERIES 201839A CLASS D 3.438% 10/20/28	D	04/16/2021	DEFAULT ATHENE BROKER		1,742,137	1,750,000	1,750,000	1,750,000						1,750,000		(7,863)	(7,863)	30,032	10/20/2028	2.C FE
39729R-AD-0	GREENWOOD PARK CLO LTD GRNPK_1 GREENWOOD PARK CLO LTD 1.884% 04/15/31	D	06/08/2021	DEFAULT ATHENE BROKER		995,023	1,000,000	1,000,000	1,000,000						1,000,000		(4,977)	(4,977)	12,629	04/15/2031	1.F FE
40049J-BA-4	GRUPO TELEVISA SAB TELVIS 5 05/13/45 5.000% 05/13/45	D	06/08/2021	DEFAULT ATHENE BROKER		1,163,873	1,000,000	1,157,500	1,156,134		(1,732)		(1,732)		1,154,402		9,470	9,470	28,472	05/13/2045	2.A FE
44928X-AQ-7	ICG US CLO ICG_14-1A 2.288% 01/20/30	D	06/08/2021	DEFAULT ATHENE BROKER		500,650	500,000	500,000	500,000						500,000		650	650	7,424	01/20/2030	1.F FE
44933W-AE-9	ICG US CLO LTD SERIES 20152RA CLASS B 2.584% 01/16/33	D	04/08/2021	DEFAULT ATHENE BROKER		1,204,001	1,200,000	1,200,000	1,200,000						1,200,000		4,001	4,001	15,505	01/16/2033	1.F FE
45082#-AA-0	IBERIA AIRLINES IBERIA AIRLINES 3.87 5/20/33 3.870% 05/20/33	D	06/20/2021	Redemption 100.0000		107,367	107,367	107,367	107,367						107,367				2,078	05/20/2033	1.F Z
45323#-AA-9	IMPULSORA PIPELINE/MIDSTREAM NUEVA ERA PIPELINE 6.050% 12/31/42	D	06/30/2021	Redemption 100.0000		513,916	513,916	513,916	513,916						513,916				15,549	12/31/2042	2.C PL
46137N-AB-4	INVERSIONES LATIN AMERICA POWE INVERSIONES LATIN AMERICA PWR 5.350% 03/31/33	D	06/15/2021	Call 100.8600		23,823,312	23,620,189	23,620,189	23,620,189						23,620,189				1,099,687	03/31/2033	3.B FE
46616K-AQ-7	JFIN CLO LTD JFIN_13-1A SERIES 20131A CLASS BR 3.338% 01/20/30	D	04/08/2021	DEFAULT ATHENE BROKER		1,002,670	1,000,000	1,000,000	1,000,000						1,000,000		2,670	2,670	15,917	01/20/2030	1.F FE
47421M-BC-6	JEFFERSON MILL CLO LTD JEFFM_1 SERIES 20151A CLASS DR 3.738% 10/20/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,007,696	1,000,000	1,000,000	1,000,000						1,000,000		7,696	7,696	24,879	10/20/2031	2.C 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
48661L-AG-7	KAYNE CLO SERIES 20195A CLASS D 3.976% 07/24/32	D	04/08/2021	DEFAULT ATHENE BROKER		3,006,654	3,000,000	2,978,010	2,977,774		672		672		2,978,446		28,208	28,208	55,221	07/24/2032	2.C FE
50048M-BS-8	KOMMUNALBANKEN AS KBN 3.66 06/30/34 3.660% 06/30/34	D	06/30/2021	Call 100.0000		50,000,000	50,000,000	50,000,000	50,000,000						50,000,000				915,000	06/30/2034	1.A FE
50189P-AJ-1	LCM LIMITED PARTNERSHIP LCM 25A D 3.638% 07/20/30	D	04/29/2021	BANK OF AMERICA		7,279,125	7,500,000	7,500,000	7,500,000						7,500,000		(220,875)	(220,875)	149,052	07/20/2030	3.A FE
50200Y-AJ-7	LCM LTD PARTNERSHIP LCM 30A C 2.788% 04/20/31	D	06/09/2021	Call 100.0000		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				36,270	04/20/2031	1.F FE
50200Y-AL-2	LCM LTD PARTNERSHIP LCM 30A D 3.938% 04/20/31	D	06/09/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				127,731	04/20/2031	2.C FE
53566T-AA-9	LINE ONE PERU METRO EXPA BASIC 4.737% 01/10/33	D	04/10/2021	Redemption 100.0000		338,571	338,571	338,571	338,571						338,571				8,019	01/10/2033	2.B FE
53566T-AB-7	LINE ONE PERU METRO EXPA BASIC 4.737% 04/10/33	D	04/10/2021	Redemption 100.0000		252,954	252,954	252,954	252,954						252,954				5,991	04/10/2033	2.B FE
543064-AA-7	LST II LONGITUDINAL DE LA SIERRA TRAM 5.230% 10/31/33	D	04/30/2021	Redemption 100.0000		925,035	925,035	925,035	925,035						925,035				24,050	10/31/2033	2.B PL
55283L-AA-3	MAPS LTD MAPSL_19-1A SERIES 20191A CLASS A 4.458% 03/15/44	D	06/15/2021	Paydown		5,820	5,820	4,598	4,637		1,182		1,182		5,820				103	03/15/2044	1.F
55608X-AA-5	MACQUARIE BANK LTD MQGAU 6 5/8 04/07/21 6.625% 04/07/21	D	04/07/2021	Maturity		10,000,000	10,000,000	11,022,800	10,043,457		(43,457)		(43,457)		10,000,000				331,250	04/07/2021	2.A FE
55818H-BL-1	MADISON PARK FUNDING LTD SERIES 201210A CLASS DR2 3.438% 01/20/29	D	04/08/2021	DEFAULT ATHENE BROKER		1,003,067	1,000,000	1,000,000	1,000,000						1,000,000		3,067	3,067	16,389	01/20/2029	2.C FE
55820T-AG-3	MADISON PARK FUNDING LTD MDPK 2017-23A D 3.589% 07/27/30	D	06/15/2021	Call 100.0000		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				469,397	07/27/2030	2.C FE
55953H-AY-9	MAGNETITE CLO MAGNE_15-12A MAGNE 2015-12A DR 3.184% 10/15/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,950	1,000,000	1,000,000	1,000,000						1,000,000		8,950	8,950	21,770	10/15/2031	2.C FE
55954K-AG-0	MAGNETITE CLO LTD MAGNE 2017-19A D 3.490% 07/17/30	D	04/19/2021	Call 100.0000		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				266,974	07/17/2030	2.C FE
55954N-AG-4	MAGNETITE CLO LTD SERIES 201923A CLASS D 3.776% 10/25/32	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,251	1,000,000	1,000,000	1,000,000						1,000,000		4,251	4,251	18,233	10/25/2032	2.C FE
56576Q-AU-2	MARATHON CLO LTD MCLO_17-9A MCLO 2013-5A CR 2.899% 11/21/27	D	06/17/2021	Brean Capital LLC		13,739,301	14,370,000	14,370,000	14,370,000						14,370,000		(630,699)	(630,699)	246,496	11/21/2027	4.A FE
56578J-AJ-1	MARATHON CLO LTD MCLO 2017-10A C 3.856% 11/15/29	D	05/06/2021	BARCLAYS CAPITAL GROUP		8,452,800	9,000,000	9,000,000	9,000,000						9,000,000		(547,200)	(547,200)	170,978	11/15/2029	3.B FE
56578K-AJ-8	MARATHON CLO LTD MCLO_17-9A SERIES 201812A CLASS C 3.790% 04/18/31	D	06/24/2021	DEFAULT ATHENE BROKER		932,500	1,000,000	1,000,000	1,000,000						1,000,000		(67,500)	(67,500)	26,684	04/18/2031	3.A FE
62983P-AA-3	NAKILAT INC QGTS 6.067 12/31/33 6.067% 12/31/33	D	06/30/2021	Redemption 100.0000		251,262	251,262	197,241	221,130		30,132		30,132		251,262				7,622	12/31/2033	1.E FE
62983P-AB-1	NAKILAT INC QGTS 6.267 12/31/33 6.267% 12/31/33	D	06/30/2021	Redemption 100.0000		91,800	91,800	72,063	78,960		12,840		12,840		91,800				2,877	12/31/2033	1.F FE
64130T-AW-5	NEUBERGER BERMAN CLO LTD NEUB 2015-20A DR 2.584% 01/15/28	D	06/10/2021	Call 100.0000		8,375,000	8,375,000	8,375,000	8,375,000						8,375,000				145,398	01/15/2028	2.A FE
64132J-AJ-4	NEUBERGER BERMAN CLO LTD NEUB 2019-31A C 2.888% 04/20/31	D	04/20/2021	Call 100.0000		6,500,000	6,500,000	6,500,000	6,500,000						6,500,000				95,993	04/20/2031	1.F FE
64755R-AG-8	New Mountain CLO 1 Ltd SERIES CLO 1A CLASS B 2.284% 10/15/32	D	06/08/2021	DEFAULT ATHENE BROKER		1,002,452	1,000,000	1,000,000	1,000,000						1,000,000		2,452	2,452	14,352	10/15/2032	1.C FE
64755R-AL-7	New Mountain CLO 1 Ltd SERIES CLO 1A CLASS D 4.440% 10/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		2,046,925	2,060,000	2,060,000	2,060,000						2,060,000		(13,075)	(13,075)	41,378	10/15/2032	2.C FE
67401U-AJ-6	Oaktree CLO Ltd SERIES 20192A CLASS B2 5.300% 04/15/31	D	04/08/2021	DEFAULT ATHENE BROKER		2,300,000	2,300,000	2,311,500	2,295,789		138		138		2,295,927		4,073	4,073	58,580	04/15/2031	1.F FE
67707C-AN-8	OAK HILL CREDIT PARTNERS OAKC 2014-10RA D 3.338% 12/12/30	D	04/20/2021	Call 100.0000		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				170,431	12/12/2030	2.C FE
69377P-AC-8	PPM CLO 2, Ltd. PPMC 2019-2A B1 2.334% 04/16/32	D	04/16/2021	Call 100.0000		7,000,000	7,000,000	7,000,000	7,000,000						7,000,000				84,116	04/16/2032	1.C FE

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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
69377P-AE-4	PPM CLO 2, Ltd. PPMC 2019-2A C 3.184% 04/16/32	D	04/16/2021	Call 100.0000		3,000,000	3,000,000	3,000,000	3,000,000						3,000,000				48,941	04/16/2032	1.F FE
72132W-AD-1	PIKES PEAK CLO SERIES 20194A CLASS D 4.284% 07/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		3,029,325	3,000,000	2,999,547	2,991,708		149		149		2,991,858		37,467	37,467	63,276	07/15/2032	2.C FE
74042H-AA-5	PREFERRED TERM SECS XIX BASIC 0.134% 12/22/35	D	06/22/2021	Redemption 100.0000		163,030	163,030	147,033			15,997		15,997		163,030				222	12/22/2035	1.C FE
74988T-AJ-6	RR LTD RRAM_20-10 SERIES 202010A CLASS C 4.914% 07/15/33	D	06/04/2021	Call 100.0000		1,000,000	1,000,000	960,000	962,310		2,090		2,090		964,399		35,601	35,601	31,946	07/15/2033	2.C FE
75888M-AJ-9	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A C 2.426% 10/25/31	D	04/16/2021	DEFAULT ATHENE BROKER		1,004,721	1,000,000	1,000,000	1,000,000						1,000,000		4,721	4,721	11,783	10/25/2031	1.F FE
75888M-AL-4	REGATTA XIV FUNDING LTD REG14_ REG14 2018-3A D 3.376% 10/25/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,392	1,000,000	1,000,000	1,000,000						1,000,000		8,392	8,392	22,053	10/25/2031	2.C FE
75888R-AJ-8	REGATTA XV FUNDING LTD REG15_1 REG15 2018-4A C 3.476% 10/25/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,004,162	1,000,000	1,000,000	1,000,000						1,000,000		4,162	4,162	22,701	10/25/2031	2.C FE
77342K-AG-5	ROCKFORD TOWER CLO LTD ROCKT_1 SERIES 20182A CLASS D 3.288% 10/20/31	D	06/15/2021	DEFAULT ATHENE BROKER		1,008,865	1,000,000	1,000,000	1,000,000						1,000,000		8,865	8,865	21,904	10/20/2031	2.C FE
77578J-AB-4	ROLLS-ROYCE PLC ROLLS 3 5/8 10/14/25 3.625% 10/14/25	D	04/14/2021	STIFEL NICOLAUS		34,087,500	34,000,000	33,980,750	33,988,356		483		483		33,988,839		98,661	98,661	623,097	10/14/2025	3.C FE
78109Q-AJ-7	RR 2 LTD SERIES 20172A CLASS C 3.184% 10/15/29	D	04/12/2021	Call 100.0000		1,500,000	1,500,000	1,422,300	1,424,667		3,037		3,037		1,427,704		72,296	72,296	24,158	10/15/2029	2.C FE
78110F-AC-3	RR Ltd SERIES 20209A CLASS A2A 3.684% 04/15/31	D	04/15/2021	Call 100.0000		500,000	500,000	490,000	490,773		549		549		491,322		8,678	8,678	9,451	04/15/2031	1.B FE
78110F-AE-9	RR Ltd SERIES 20209A CLASS A2B 4.584% 04/15/31	D	04/15/2021	Call 100.0000		2,250,000	2,250,000	2,205,000	2,208,346		2,215		2,215		2,210,562		39,438	39,438	52,769	04/15/2031	1.D FE
78110F-AG-4	RR Ltd SERIES 20209A CLASS B 5.184% 04/15/31	D	04/15/2021	Call 100.0000		1,200,000	1,200,000	1,176,000	1,177,729		1,060		1,060		1,178,789		21,211	21,211	31,784	04/15/2031	1.G FE
78434T-AC-2	SCFF LTD SERIES 20201A CLASS A2A 3.434% 04/15/31	D	04/15/2021	Call 100.0000		560,000	560,000	550,760	551,640		508		508		552,148		7,852	7,852	9,878	04/15/2031	1.B FE
78434T-AE-8	SCFF LTD SERIES 20201A CLASS A2B 4.184% 04/15/31	D	04/15/2021	Call 100.0000		1,330,000	1,330,000	1,308,055	1,310,117		1,057		1,057		1,311,174		18,826	18,826	28,503	04/15/2031	1.D FE
78434T-AG-3	SCFF LTD SERIES 20201A CLASS B 4.934% 04/15/31	D	04/15/2021	Call 100.0000		500,000	500,000	491,750	492,517		339		339		492,857		7,143	7,143	12,611	04/15/2031	1.G FE
82321U-AA-1	SHENTON AIRCRAFT INVESTMENT SHENTON AIRCRAFT INV LTD 4.750% 10/15/42	D	04/12/2021	DEFAULT ATHENE BROKER		3,465,586	3,483,502	3,450,060	3,503,067		(511)		(511)		3,502,556		(36,969)	(36,969)	53,659	10/15/2042	2.A FE
83012D-AE-3	SIXTH STREET CLO XVI LTD SIXST SERIES 202016A CLASS D 3.888% 10/20/32	D	06/15/2021	DEFAULT ATHENE BROKER		993,012	1,000,000	1,000,000	1,000,000						1,000,000		(6,988)	(6,988)	24,401	10/20/2032	2.C FE
83614B-AJ-8	SOUND POINT CLO LTD SNDPT 2019-2A C 3.134% 04/15/32	D	06/04/2021	Call 100.0000		5,500,000	5,500,000	5,500,000	5,500,000						5,500,000				88,673	04/15/2032	1.F FE
83614B-AL-3	SOUND POINT CLO LTD SNDPT 2019-2A D 4.044% 04/15/32	D	06/04/2021	Call 100.0000		8,500,000	8,500,000	8,415,000	8,419,205		51,189		51,189		8,470,394		29,606	29,606	176,145	04/15/2032	2.C FE
87154G-AE-5	SYMPHONY CLO LTD SYMP 2016-18A C 2.673% 01/23/28	D	06/29/2021	Call 100.0000		8,250,000	8,250,000	8,250,000	8,250,000						8,250,000				153,594	01/23/2028	1.F FE
87244D-AP-9	WIND RIVER CLO LTD WINDR_13-1A WIND RIVER CLO LTD 3.838% 07/20/30	D	06/30/2021	DEFAULT ATHENE BROKER		1,999,968	2,000,000	2,000,000	2,000,000						2,000,000		(32)	(32)	54,281	07/20/2030	3.A FE
87250R-AC-8	TICP CLO LTD TICP_20-15A SERIES 202015A CLASS C 2.338% 04/20/33	D	04/08/2021	DEFAULT ATHENE BROKER		1,205,818	1,200,000	1,200,000	1,200,000						1,200,000		5,818	5,818	13,434	04/20/2033	1.F FE
874060-AT-3	TAKEDA PHARM BASIC 4.400% 11/26/23	D	06/30/2021	DEFAULT ATHENE BROKER		2,171,732	2,000,000	2,165,137	2,125,630		(21,620)		(21,620)		2,104,010		67,722	67,722	52,311	11/26/2023	2.B FE
87656X-B#-7	TATE & LYLE INTL FIN PLC TATE LYLE 3.41 11/19/31 3.410% 11/19/31	D	05/14/2021	SEAPORT		5,174,000	5,000,000	5,000,000	5,000,000						5,000,000		174,000	174,000	89,039	11/19/2031	2.B
87656X-B@-9	TATE & LYLE INTL FIN PLC TATE LYLE 3.31 11/19/29 3.310% 11/19/29	D	05/14/2021	SEAPORT		7,305,410	7,000,000	7,000,000	7,000,000						7,000,000		305,410	305,410	120,999	11/19/2029	2.B
88034Q-AC-1	TENGIZCHEVROIL FINANCE COMPANY BASIC 3.250% 08/15/30	D	06/08/2021	DEFAULT ATHENE BROKER		1,017,271	1,000,000	1,015,000	1,014,712		(599)		(599)		1,014,113		3,158	3,158	28,438	08/15/2030	2.C 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
88432D-BL-7	WIND RIVER CLO LTD WINDR_13-1A WINDR 2014-3A DR2 3.584% 10/22/31	D	04/29/2021	BANK OF AMERICA		9,858,000	10,000,000	10,000,000	10,000,000						10,000,000		(142,000)	(142,000)	193,912	10/22/2031	3.A FE
88434G-AG-0	WIND RIVER CLO LTD WINDR 2017-3A D 3.334% 10/15/30	D	04/29/2021	Call 100.0000		8,000,000	8,000,000	8,000,000	8,000,000						8,000,000				147,440	10/15/2030	2.C FE
89640A-AE-6	TRINITAS CLO LTD TRNTS_18-8A SERIES 201910A CLASS C 3.284% 04/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		2,008,314	2,000,000	2,000,000	2,000,000						2,000,000		8,314	8,314	32,462	04/15/2032	1.F FE
89640A-AG-1	TRINITAS CLO LTD TRNTS_18-8A SERIES 201910A CLASS D 4.334% 04/15/32	D	04/08/2021	DEFAULT ATHENE BROKER		3,007,740	3,000,000	3,000,000	3,000,000						3,000,000		7,740	7,740	64,006	04/15/2032	2.C FE
89675*-AP-2	TRITON CONTAINER INTL LIMITED SERIES 2010 A-2 6.600% 04/30/22	D	04/30/2021	Redemption 100.0000		700,000	700,000	700,000	700,000						700,000				23,100	04/30/2022	2.C FE
89675*-AR-8	TRITON CONTAINER INTL LIMITED SERIES 2010-A-4 6.650% 04/30/22	D	04/30/2021	Redemption 100.0000		300,000	300,000	300,000	300,000						300,000				9,975	04/30/2022	2.C FE
91889D-AC-0	VALARIS PLC VAL 8 01/31/24 8.000% 01/31/24	D	05/05/2021	Taxable Exchange		831,017	9,864,000	406,890	406,890						406,890		424,127	424,127		01/31/2024	6. FE
91912E-AA-3	VALE SA BASIC 5.625% 09/11/42	D	06/08/2021	DEFAULT ATHENE BROKER		1,248,403	1,000,000	1,257,500	1,256,157		(3,308)		(3,308)		1,252,848		(4,446)	(4,446)	41,719	09/11/2042	2.C FE
92331A-AN-4	VENTURE CDO LTD VENTURE CDO LTD 4.188% 07/20/30	D	04/09/2021	DEFAULT ATHENE BROKER		2,984,199	3,000,000	3,000,000	3,000,000						3,000,000		(15,801)	(15,801)	59,793	07/20/2030	2.C FE
92338B-AG-0	Verde CLO Ltd VERDE 2019-1A C 2.834% 04/15/32	D	04/15/2021	Call 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				58,423	04/15/2032	1.F FE
92557U-BC-0	VIBRANT CLO LTD VIBR 2015-3A CRR 3.688% 10/20/31	D	05/06/2021	CREDIT SUISSE SECURITIES		9,641,000	10,000,000	10,000,000	10,000,000						10,000,000		(359,000)	(359,000)	208,616	10/20/2031	3.A FE
92912V-AU-9	VOYA CLO LTD VOYA_14-2A VOYA CLO LTD 3.740% 04/17/30	D	05/18/2021	DEFAULT ATHENE BROKER		1,882,257	1,920,000	1,891,968	1,909,136		547		547		1,909,683		(27,426)	(27,426)	43,181	04/17/2030	2.C FE
92915Q-AL-7	VOYA CLO LTD VOYA 2017-3A C 3.738% 07/20/30	D	04/01/2021	Call 100.0000		10,500,000	10,500,000	10,500,000	10,500,000						10,500,000				179,271	07/20/2030	2.C FE
92915T-AE-7	VOYA CLO LTD VOYA 2016-4A B2 3.740% 04/20/29	D	06/21/2021	Call 99.9896		19,397,985	19,400,000	19,400,000	19,400,000						19,400,000				475,645	04/20/2029	1.B FE
94950H-AE-5	WELLFLEET CLO LTD WELF_15-1A WELLFLEET CLO LTD 2.140% 01/17/31	D	04/08/2021	DEFAULT ATHENE BROKER		1,994,674	2,000,000	2,000,000	2,000,000						2,000,000		(5,326)	(5,326)	20,870	01/17/2031	1.F FE
94950J-AE-1	WELLFLEET CLO LTD WELF_15-1A SERIES 20181A CLASS C 2.140% 07/17/31	D	06/08/2021	DEFAULT ATHENE BROKER		980,819	1,000,000	971,250	973,189		1,798		1,798		974,987		5,832	5,832	14,064	07/17/2031	1.F FE
B0408#-AF-9	ARSEUS NV 5.780% 04/08/21	D	04/08/2021	Maturity		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000				289,000	04/08/2021	3.C
BAN05P-9E-2	CORPORACION FINANCIERIERA DE DE CORPORACION FINANCIER DESARROL 5.250% 07/15/29	D	06/30/2021	DEFAULT ATHENE BROKER		1,042,981	1,000,000	1,053,500	1,040,312		(1,937)		(1,937)		1,038,374		4,606	4,606	50,313	07/15/2029	2.C Z
D2736#-AM-1	FRITZ DRAXLMAIER GMBH & CO KG SERIES L SENIOR NOTES 4.440% 04/06/21	D	04/06/2021	Maturity		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				45,387	04/06/2021	2.C PL
G5814#-AA-2	MARI BOYLE LTD MARI BOYLE LTD 5.580% 06/30/31	D	06/30/2021	Redemption 100.0000		145,394	145,394	145,394	145,394						145,394				4,057	06/30/2031	3.A PL
G5814#-AB-0	MARI BOYLE LTD MARI JONE LTD 5.580% 06/30/31	D	06/30/2021	Redemption 100.0000		145,394	145,394	145,394	145,394						145,394				4,057	06/30/2031	3.A PL
G6363#-AS-6	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 7.320% 02/22/29	D	05/19/2021	SEAPORT		18,159,311	25,000,000	17,171,500	19,812,500			2,641,000	(2,641,000)		17,171,500		987,811	987,811	1,488,363	02/22/2029	4.B PL
G6363#-AT-4	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 6.830% 03/14/25	D	05/19/2021	SEAPORT		7,308,789	10,000,000	6,892,700	8,025,000			1,132,300	(1,132,300)		6,892,700		416,089	416,089	512,202	03/14/2025	4.B PL
G6363#-AX-5	NAC AVIATION 29 DAC NAC AVIATION 29 DAC 4.12 2/27 5.370% 02/27/28	D	05/19/2021	SEAPORT		7,256,160	10,000,000	6,870,200	7,675,000			804,800	(804,800)		6,870,200		385,960	385,960	430,383	02/27/2028	4.B PL
G6365#-AA-7	EL NARANJAL & DEL LITORAL SOLA EL NARANJAL & DEL LITORAL SOLA 8.000% 06/30/33	D	06/30/2021	Redemption 100.0000		164,294	164,294	164,294	164,294						164,294				6,645	06/30/2033	3.B Z
G6750*-AB-8	THE 1887 COMPANY LIMITED 5.010% 04/04/21	D	04/04/2021	Maturity		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				126,642	04/04/2021	2.C
G7332#-AB-9	RRPF ENGINE LEASING LTD SENIOR SECURED NOTES SER B 3.990% 10/30/23	D	04/22/2021	SEAPORT		5,985,000	6,000,000	6,000,000	6,000,000						6,000,000		(15,000)	(15,000)	176,225	10/30/2023	2.C FE
G7334@-AC-7	RRPF ENGINE LEASING LTD RRPF ENGINE LEASING LTD 4.230% 06/13/33	D	04/28/2021	SEAPORT		7,875,000	9,000,000	9,000,000	9,000,000						9,000,000		(1,125,000)	(1,125,000)	286,583	06/13/2033	2.C 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
G7334@-AV-5	RRPF ENGINE LEASING LTD RRPF 4.46 6/13/2028 4.460% 06/13/28	D	04/28/2021	SEAPORT		1,865,000	2,000,000	2,000,000	2,000,000						2,000,000		(135,000)	(135,000)	67,148	06/13/2028	2.C FE
G7334@-AW-3	RRPF ENGINE LEASING LTD RRPF 4.61 2/11/31 4.610% 02/11/31	D	04/28/2021	SEAPORT		3,600,000	4,000,000	4,000,000	4,000,000						4,000,000		(400,000)	(400,000)	138,812	02/11/2031	2.C FE
G8967#-AQ-6	TRITON CONTAINER INTL LIMITED SR SECURED SERIES 2014-A-2 4.260% 06/30/26	D	06/28/2021	Redemption 100.0000		4,365,414	4,365,414	4,365,414	4,365,414						4,365,414				21,300	06/30/2026	2.C FE
L8038*-AA-4	SBM BALEIA AZUL S A R L SENIOR SECURED NOTES 5.500% 09/15/27	D	06/15/2021	Redemption 100.0000		280,000	280,000	280,000	280,000						280,000				7,700	09/15/2027	3.C
P0606*-AA-9	AES MEXICO GENERATION HOLDINGS AES MEXICO GEN HLD 5.62 11/27 5.620% 11/26/27	D	06/30/2021	Redemption 100.0000		26,381	26,381	26,381	26,381						26,381				741	11/26/2027	2.C PL
P7003*-AA-3	LA BUFA WIND SAPI DE CV 5.770% 09/30/37	D	06/30/2021	Redemption 100.0000		131,316	131,316	131,316	131,316						131,316				5,431	09/30/2037	3.B PL
02172#-AJ-5	CENTENNIAL COAL COMPANY LMTD 4.470% 10/27/21	D	06/30/2021	Call 100.0000		6,000,000	6,000,000	6,000,000	6,000,000						6,000,000				256,035	10/27/2021	3.C
02172#-AK-2	CENTENNIAL COAL COMPANY LMTD 4.620% 10/27/23	D	06/30/2021	Call 100.0000		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				561,874	10/27/2023	3.C
09883#-AB-7	Z ENERGY LTD Z ENERGY LIMITED 4.040% 01/04/28	D	04/06/2021	DEFAULT ATHENE BROKER		8,020,000	8,000,000	8,000,000	8,000,000						8,000,000		20,000	20,000	101,449	01/04/2028	2.C PL
09883#-AC-5	Z ENERGY LTD Z ENERGY LTD 4.140% 01/04/30	D	04/06/2021	DEFAULT ATHENE BROKER		3,980,000	4,000,000	4,000,000	4,000,000						4,000,000		(20,000)	(20,000)	51,980	01/04/2030	2.C PL
R6237#-AA-7	NORSPAN NORSPAN LNG IV AS TL 5.299% 12/17/32	D	05/31/2021	Redemption 100.0000		1,093,398	1,093,398	1,093,398	1,093,398						1,093,398				28,809	12/17/2032	2.C PL
R9836#-AA-6	WELCO ECO SHIP AS WELCO ECO SHIP AS 5.300% 04/30/31	D	06/30/2021	Redemption 100.0000		98,196	98,196	97,214	97,450		746		746		98,196				2,277	04/30/2031	3.A PL
R9836#-AB-4	WELCO ECO SHIP AS WELCO ECO SHIP 5.360% 04/30/31	D	05/31/2021	Redemption 100.0000		49,355	49,355	48,861	48,978		377		377		49,355				994	04/30/2031	3.A PL
V6179#-AA-2	MESTAMO MARINE LTD MESTAMO MARINE LTD4.65 6/25/24 4.650% 06/25/24	D	06/25/2021	Redemption 100.0000		714,286	714,286	714,286	714,286						714,286				16,607	06/25/2024	2.C
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,595,818,397	1,642,219,904	1,581,404,871	1,502,946,519	42,257	2,422,506	4,640,615	(2,175,852)		1,582,888,653		4,802,875	4,802,875	42,915,887	XXX	XXX
L72598-YY-2	LENDMARK LENDMRK FIN SVCS CL B LN 11/21 2.643% 11/15/21		05/20/2021	Redemption 100.0000		165,279	165,279	165,279	165,279						165,279				2,992	11/15/2021	1.F Z
L72598-ZZ-8	LENDMARK LENDMRK FIN SVCS CL A LN 11/21 3.643% 11/15/21		05/20/2021	Redemption 100.0000		82,066	82,066	82,066	82,066						82,066				2,667	11/15/2021	2.B Z
BANDML-05-0	ALPHA SOURCE INC ALPHASOURCE INC 6.625% 11/17/23		06/17/2021	Redemption 100.0000		50,000	50,000	49,625	49,793		207		207		50,000				1,411	11/17/2023	1.D Z
LX1847-66-9	ARM FUNDING 2019-1 LLC ARM FUNDING 2019-1 LLC 2/24 2.782% 02/29/24		06/11/2021	Redemption 100.0000		19,028,936	19,028,936	19,028,936	712,268		3,578,566		3,578,566		19,028,936				153,903	02/29/2024	1.F Z
LX1847-66-9	NEW MEDIA INVESTMENT GROUP NEW MEDIA INV GRP 11.5 12/24 11.500% 12/31/24		05/03/2021	Redemption 100.0000		26,324	26,324	25,007	25,226		1,097		1,097		26,324				(25,990)	12/31/2024	4.B Z
LX1794-91-1	NF FUNDING I LLC CLASS A 3/19 2.842% 03/29/26		05/17/2021	Redemption 100.0000		3,542,601	3,542,611	3,542,611	3,542,611						3,542,611				120,409	03/29/2026	1.F Z
9LX189-70-3	Avant Warehouse Trust III Class A Loan Upsize 9/20 2.732% 09/16/26		05/25/2021	Redemption 100.0000		90,754	90,754	90,754	58,365						90,754				1,458	09/16/2026	1.D Z
BAN11G-8E-5	X-CHEM INC X-CHEM INC TL 5.75 12/11/27 5.750% 12/11/27		06/30/2021	Redemption 100.0000		67,500	67,500	66,488	66,494		1,006		1,006		67,500				1,749	12/11/2027	4.B Z
032657-A*-9	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		04/01/2021	DEFAULT ATHENE BROKER					54			(54)	(54)							06/22/2024	4.
032657-A*-9	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		04/01/2021	Redemption 0.0000					(54)			54	54							06/22/2024	4.
032657-A*-9	ANALOGIC CORPORATION ANALOGIC CORP BANK LOAN 8.340% 06/22/24		06/01/2021	Redemption 100.0000		4,631	4,631	4,585	4,601		30		30		4,631				(4,631)	06/22/2024	4.B
04327#-YY-4	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIP REC 1.992% 03/20/29		06/10/2021	Redemption 100.0000		80,969	80,969	80,969	80,969						80,969				3,160	03/20/2029	2.B Z
04327#-ZZ-0	ASCENTIUM EQUIPMENT REC ASCENTIUM EQUIPMENT REC 1.439% 03/20/29		06/10/2021	Redemption 100.0000		1,781,320	1,781,320	1,781,320	1,781,320						1,781,320				58,638	03/20/2029	1.F 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
24702#-ZZ-3	DELL FINANCIAL SERVICES DELL FINANCIAL SERVICES 1.742% 08/22/22		04/22/2021	Redemption 100.0000		216,372	216,372	216,372	145,661						216,372				931	08/22/2022	2.B Z
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.676% 03/05/28		04/09/2021	DEFAULT ATHENE BROKER		7,840,489	8,000,000	7,840,000			459		459		7,840,459		40	40		03/05/2028	3.B Z
35632U-AB-1	DONLEN ALT FLEET LEASING TL 6.5 3/5/2028 5.676% 03/05/28		06/30/2021	Redemption 100.0000		20,000	20,000	19,601			399		399		20,000				119	03/05/2028	3.B Z
39303N-AB-7	GREEN ENERGY PARTNERS GREEN ENERGY PTNR TL B1 5.635% 11/13/21		06/30/2021	Redemption 100.0000		5,268	5,268	5,170	5,247		21		21		5,268				172	11/13/2021	5.C FE
55282G-AA-5	ME 2019-1 A2 MASSAGE ENVY 2019-1 A2 6.448% 07/30/49		04/30/2021	Redemption 100.0000		80,000	80,000	80,000	80,000						80,000				2,579	07/30/2049	2.B FE
74166Y-AA-8	Primrose Schools SERIES 20191A CLASS A2 4.475% 07/30/49		04/30/2021	Redemption 100.0000		40,000	40,000	40,000	40,000						40,000				895	07/30/2049	2.B FE
817743-AA-5	SERVPRO MASTER ISSUER, LLC SERIES 20191A CLASS A2 3.882% 10/25/49		04/25/2021	Paydown		65,000	65,000	65,000	65,000						65,000				1,262	10/25/2049	2.C FE
83218#-XX-3	SOFI FUNDING PL XII LLC CLASS A TRANCHE 2.354% 10/18/21		05/01/2021	Redemption 100.0000		599,522	599,522	599,522	599,522						599,522				108,750	10/18/2021	1.F Z
83218#-YY-0	SOFI FUNDING PL XII LLC CLASS B TRANCHE 3.233% 10/18/21		05/10/2021	Redemption 100.0000		243,493	243,493	243,493	243,493						243,493				54,144	10/18/2021	2.B Z
80400S-6G-5	ARPAD SOLAR BORROWER LLC ARPAD SOLAR BORROWER LLC 5.250% 07/15/34		04/15/2021	Redemption 100.0000		15,599	15,599	15,599	15,599						15,599				397	07/15/2034	2.B Z
G1981*-AA-2	CAYMAN UNIVERSE HOLDINGS LLC CAYMAN UNIVERSE HOLDINGS LLC 3.800% 09/30/45	D	06/30/2021	Redemption 100.0000		554,022	554,022	546,929	547,001		7,021		7,021		554,022				55,412	09/30/2045	1.D
8299999. Subtotal - Bonds - Unaffiliated Bank Loans						34,600,145	34,759,666	34,589,326	8,310,515		3,588,806		3,588,806		34,600,125		40	40	540,427	XXX	XXX
8399997. Total - Bonds - Part 4						1,690,580,069	1,738,284,647	1,675,598,640	1,596,661,131	42,257	(18,061,068)	4,640,615	(22,659,426)		1,678,820,491		3,632,729	3,632,729	45,569,625	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						1,690,580,069	1,738,284,647	1,675,598,640	1,596,661,131	42,257	(18,061,068)	4,640,615	(22,659,426)		1,678,820,491		3,632,729	3,632,729	45,569,625	XXX	XXX
G2950*-12-5	AA INFRASTRUCTURE DEBT AA Infrastructure Debt Fund 1		05/03/2021	Capital Distribution	0.000	1,556,530	0.00	1,556,530	809,450						1,556,530						5.B Z
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) Perpetual Preferred						1,556,530	XXX	1,556,530	809,450						1,556,530					XXX	XXX
8999997. Total - Preferred Stocks - Part 4						1,556,530	XXX	1,556,530	809,450						1,556,530					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						1,556,530	XXX	1,556,530	809,450						1,556,530					XXX	XXX
26968*-10-5	EAGLE LIFE INSURANCE COMPANY		06/30/2021	BASIS ADJUSTMENT	2,500,000.000	(314,816)		(314,816)	(314,816)						(314,816)						
9399999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates Other						(314,816)	XXX	(314,816)	(314,816)						(314,816)					XXX	XXX
9799997. Total - Common Stocks - Part 4						(314,816)	XXX	(314,816)	(314,816)						(314,816)					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						(314,816)	XXX	(314,816)	(314,816)						(314,816)					XXX	XXX
9899999. Total - Preferred and Common Stocks						1,241,714	XXX	1,241,714	494,634						1,241,714					XXX	XXX
9999999 - Totals						1,691,821,783	XXX	1,676,840,354	1,597,155,765	42,257	(18,061,068)	4,640,615	(22,659,426)		1,680,062,205		3,632,729	3,632,729	45,569,625	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 Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2021	517	1,612,023	3115.86	23,213			967		36,270			(11,607)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/01/2020	07/01/2021	241	6,193,710	25734.97	116,084			4,837		218,003			(58,042)				
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			3,500		236,413			(42,000)				
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			9,708					(116,500)				
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			7,836		415,839			(94,036)				
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			5,552		293,148			(66,627)				
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			4,282		240,038			(51,389)				
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			39,507		2,151,032			(474,088)				
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			2,875		192,119			(34,500)				
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			7,667					(92,000)				
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			79,718		5,135,160			(956,620)				
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			7,719		434,763			(92,629)				
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			6,041		325,437			(72,495)				
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			50,458		3,037,803			(605,491)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/13/2020	07/13/2021	133	3,476,267	26085.8	69,276			2,887		122,256			(34,638)				
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			2,958		203,787			(35,500)				
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			10,167					(122,000)				
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			22,932		4,286,533			(275,182)				
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			18,303		2,400,640			(219,636)				
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			17,658		2,469,287			(211,896)				
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			7,111		361,795			(85,336)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/20/2020	07/20/2021	142	3,779,117	26680.87	77,147			3,214		141,661			(38,574)				
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			40,886		2,167,849			(490,629)				
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			3,250		228,930			(39,000)				
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			9,542					(114,500)				
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			41,861		2,459,665			(502,335)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/23/2021	219	5,810,132	26469.89	104,444			4,352		184,747			(52,222)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/24/2021	100	2,646,861	26469.89	52,470			2,186		96,775			(26,235)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/25/2021	47	1,237,436	26469.89	20,569			857		36,309			(10,284)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/24/2020	07/26/2021	137	3,625,070	26469.89	65,880			2,745		114,812			(32,940)				

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)
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			3,000		220,352			(36,000)				
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			9,792		1			(117,500)				
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			52,127		3,101,278			(625,527)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	07/30/2021	214	5,660,495	26428.32	100,818			4,201		176,273			(50,409)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	07/31/2021	105	2,785,464	26428.32	49,422			2,059		91,316			(24,711)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	08/01/2021	40	1,066,087	26428.32	17,953			748		32,530			(8,977)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	07/31/2020	08/02/2021	117	3,088,627	26428.32	58,263			2,428		103,657			(29,131)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/04/2020	08/04/2021	212	5,678,908	26828.47	97,244			12,155		173,689			(48,622)				
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			30,650		2,081,248			(122,601)				
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			8,625		212,809			(34,500)				
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			29,000		3			(116,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/06/2020	08/06/2021	7,688	25,749,222	3349.16	231,489			28,936		1,523,257			(115,744)				
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			30,820		1,881,788			(123,280)				
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			27,382		1,322,943			(109,529)				
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			33,648		2,402,885			(134,594)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/10/2020	08/10/2021	3,223	10,829,550	3360.47	223,951			27,994		455,245			(111,976)				
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			23,291		410,021			(93,164)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/18/2020	08/18/2021	713	2,416,502	3389.78	35,039			4,380		52,837			(17,520)				
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			8,500		192,956			(34,000)				
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			27,625		271			(110,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/20/2020	08/20/2021	10,696	36,209,960	3385.51	849,812			106,227		1,866,074			(424,906)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2021	11,057	38,075,620	3443.62	864,212			108,027		1,649,458			(432,106)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/25/2020	08/25/2021	160	4,514,719	28248.44	84,886			10,611		148,189			(42,443)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/27/2021	897	3,145,283	3508.01	45,607			5,701		69,334			(22,803)				
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			26,039		415,914			(104,155)				
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			23,595		370,201			(94,380)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	08/28/2020	08/30/2021	3,373	11,832,098	3508.01	258,293			32,287		485,931			(129,147)				
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			16,042		216,077			(38,500)				
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			42,917		613			(103,000)				
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			17,083		222,023			(41,000)				
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			47,708		1,799			(114,500)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/16/2020	09/16/2021	12,260	41,505,356	3385.49	952,505			198,438		1,926,471			(476,252)				
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			15,625		202,808			(37,500)				
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			50,833		2,074			(122,000)				

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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	09/18/2019	09/18/2021	65	196,389	3006.73	5,430			566		25,074			(1,358)				
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			184,827		1,875,006			(443,585)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	09/23/2020	09/23/2021	207	5,545,726	26763.13	105,966			22,076		205,339			(52,983)				
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			16,042		212,983			(38,500)				
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			260,480		2,708,310			(625,152)				
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			304,338		2,090,484			(521,721)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/07/2020	10/07/2021	12,691	43,394,724	3419.45	949,705			276,997		1,837,198			(474,853)				
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			22,458		187,706			(38,500)				
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			20,708		181,819			(35,500)				
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			63,875		6,900			(109,500)				
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			303,101		2,105,117			(519,602)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/21/2020	10/21/2021	13,170	45,247,209	3435.56	937,896			273,553		1,750,506			(468,948)				
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			20,417		160,418			(35,000)				
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			71,167		18,942			(122,000)				
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			237,482		1,649,609			(407,112)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/30/2020	10/29/2021	991	3,240,965	3269.96	45,698			13,328		68,758			(22,849)				
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			267,532		2,001,974			(458,626)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	10/30/2020	11/01/2021	556	1,817,403	3269.96	25,625			7,474		38,476			(12,813)				
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			350,436		1,862,673			(467,249)				
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			386,263		2,115,202			(515,017)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/04/2020	11/04/2021	198	5,515,449	27847.66	112,253			42,095		212,800			(56,126)				
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			25,500		172,078			(34,000)				
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			83,625		17,690			(111,500)				
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			399,475		1,986,041			(532,633)				
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			31,500		192,154			(42,000)				
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			98,250		43,539			(131,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/12/2020	11/12/2021	10,342	36,581,259	3537.01	836,267			313,600		1,634,334			(418,133)				
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			390,897		1,951,280			(521,197)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	11/16/2020	11/16/2021	86	2,587,676	29950.44	46,989			17,621		79,757			(23,495)				
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			376,391		1,838,275			(501,855)				
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			27,000		161,035			(36,000)				
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			823,651		4,515,593			(1,098,201)				
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			275,438		1,364,059			(367,251)				

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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.	BAR G5GSEF7VJP5I70UK5573	11/25/2020	11/24/2021	10,030	36,404,917	3629.65	719,957			269,984		1,229,378			(359,979)				
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			342,871		1,640,683			(457,162)				
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			67,287		382,495			(89,715)				
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			30,750		180,487			(41,000)				
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			93,750		35,617			(125,000)				
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			134,639		644,057			(179,519)				
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			583,089		2,942,149			(777,452)				
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			32,083		131,018			(35,000)				
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			102,208		49,500			(111,500)				
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			813,574		3,237,950			(887,536)				
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			81,866		341,615			(89,308)				
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			57,008		240,493			(62,190)				
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			627,305		2,547,296			(684,332)				
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			37,125		157,092			(40,500)				
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			126,500		63,205			(138,000)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/10/2020	12/10/2021	125	3,735,104	29999.26	61,125			28,016		96,268			(30,563)				
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			536,553		2,137,116			(585,331)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	12/15/2020	12/15/2021	210	6,327,954	30199.31	109,554			50,212		169,440			(54,777)				
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			42,167		193,821			(46,000)				
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			106,333		48,875			(116,000)				
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			999,595		3,935,818			(1,090,467)				
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			454,348		1,702,122			(495,653)				
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			537,068		2,030,335			(585,892)				
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			36,208		149,045			(39,500)				
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			112,750		61,774			(123,000)				
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			448,975		1,593,185			(489,791)				
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		29,792		84,411			(25,208)				
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		865,082		2,565,036			(731,993)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	01/07/2021	01/07/2022	118	3,673,160	31041.13		64,371		34,867		95,810			(29,503)				

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.	BAR G5GSEF7VJP5I70UK5573	01/08/2021	01/10/2022	9,037	34,564,151	3824.68		894,814		484,691		1,402,882			(410,123)				
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		589,477		1,715,065			(498,788)				
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		482,099		1,373,012			(407,930)				
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		1,461,193		4,585,323			(1,236,394)				
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		537,866		1,602,764			(455,117)				
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		611,318		1,808,851			(517,269)				
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		355,538		964,277			(300,840)				
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		33,042		89,331			(27,958)				
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		92,083		72,319			(77,917)				
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		36,292		111,990			(30,708)				
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		93,708		56,678			(79,292)				
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		1,267,097		3,903,048			(1,072,159)				
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		456,916		1,312,713			(386,621)				
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		487,065		1,476,912			(412,132)				
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		761,945		1,940,581			(457,167)				
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		38,750		84,552			(23,250)				
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		115,000		92,942			(69,000)				
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		1,235,191		2,927,029			(741,114)				
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		96,081		264,810			(57,649)				
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		69,027		188,366			(41,416)				
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		640,090		1,541,995			(384,054)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/09/2021	02/09/2022	9,262	36,225,142	3911.23		900,173		562,608		1,266,262			(337,565)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/10/2021	02/10/2022	297	1,161,529	3909.88		16,726		10,454		21,001			(6,272)				
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		1,305,526		2,902,884			(783,316)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/11/2021	02/11/2022	123	3,871,232	31430.7		64,017		40,010		90,824			(24,006)				
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		131,033		344,594			(78,620)				
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		75,701		198,427			(45,421)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/14/2022	10,257	40,360,757	3934.83		987,149		616,968		1,389,378			(370,181)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/12/2021	02/15/2022	8,163	32,118,557	3934.83		999,236		624,523		1,419,252			(374,714)				
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		38,125		61,910			(22,875)				
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		124,375		145,423			(74,625)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	920	3,593,877	3906.71		51,392		32,120		64,747			(19,272)				

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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.	BAR G5GSEF7VJP5I70UK5573	02/18/2021	02/18/2022	93	2,919,956	31493.34		51,715		32,322		71,812			(19,393)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/18/2022	206	6,479,308	31494.32		104,077		65,048		133,727			(39,029)				
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		90,367		241,528			(54,220)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/19/2022	44	1,375,801	31494.32		23,707		14,817		38,819			(8,890)				
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		63,309		171,220			(37,985)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/20/2022	28	894,662	31494.32		11,845		7,403		17,605			(4,442)				
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		65,695		172,586			(39,417)				
Dow Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/19/2021	02/21/2022	39	1,227,168	31494.32		22,707		14,192		38,072			(8,515)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/24/2021	02/24/2022	543	2,131,439	3925.43		30,480		19,050		38,005			(11,430)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	02/25/2022	939	3,577,520	3811.15		51,159		31,974		66,254			(19,184)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	02/26/2021	03/01/2022	423	1,610,644	3811.15		23,032		14,395		29,762			(8,637)				
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		1,014,697		2,064,725			(417,816)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/02/2021	03/02/2022	574	2,222,256	3870.29		31,778		22,510		40,276			(9,269)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/09/2021	03/09/2022	8,136	31,530,558	3875.44		799,802		566,526		1,188,211			(233,276)				
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		52,417		40,666			(21,583)				
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		119,000		193,453			(49,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/11/2022	617	2,433,742	3943.34		34,559		24,479		42,753			(10,080)				
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		134,253		329,189			(55,281)				
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		106,095		250,595			(43,686)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/12/2021	03/14/2022	2,467	9,728,987	3943.34		181,983		128,905		295,675			(53,078)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/15/2021	03/15/2022	129	4,238,927	32953.46		92,473		65,502		111,891			(26,971)				
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		53,125		27,020			(21,875)				
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		103,417		181,005			(42,583)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/18/2022	622	2,432,846	3913.1		34,546		24,470		43,076			(10,076)				
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		97,649		237,374			(40,208)				
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		112,181		281,184			(46,192)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/19/2021	03/21/2022	2,643	10,342,074	3913.1		194,194		137,554		333,038			(56,640)				
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		821,169		1,727,451			(338,129)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/24/2021	03/24/2022	379	1,475,740	3889.14		21,251		15,053		26,276			(6,198)				
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		128,917		207,614			(53,083)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/25/2021	03/25/2022	295	1,154,633	3909.52		16,627		11,777		20,401			(4,849)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/26/2021	03/25/2022	20,481	81,402,357	3974.54		2,245,039		1,590,236		3,212,546			(654,803)				
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		893,109		1,794,261			(367,751)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	03/30/2021	03/30/2022	324	1,283,636	3958.55		18,613		13,184		22,206			(5,429)				
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		737,492		1,451,654			(303,673)				
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		72,250		38,460			(29,750)				
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		123,958		211,165			(51,042)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/01/2021	04/01/2022	33,504	134,683,700	4019.87		3,656,130		2,894,436		5,134,212			(761,694)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/01/2021	04/02/2022	1,998	8,031,780	4019.87		129,724		102,699		212,057			(27,026)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/01/2021	04/03/2022	1,770	7,115,446	4019.87		132,081		104,564		214,718			(27,517)				

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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	04/01/2021	04/04/2022	12,409	49,882,729	4019.87		1,261,081		998,356		1,782,436			(262,725)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/07/2021	04/07/2022	611	2,493,503	4079.95		36,156		28,623		40,590			(7,532)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/07/2021	04/08/2022	99,827	9,783,000	98		106,000		83,917		51,603			(22,083)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/08/2022	646	2,665,424	4128.8		38,116		30,175		42,076			(7,941)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/09/2022	3,636	15,013,100	4128.8		253,509		200,695		350,500			(52,814)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/10/2022	1,759	7,261,835	4128.8		127,716		101,108		174,756			(26,607)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/09/2021	04/11/2022	2,708	11,182,186	4128.8		189,868		150,312		246,783			(39,556)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2021	04/14/2022	80,755	7,914,000	98		85,000		67,292		42,754			(17,708)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/14/2021	04/14/2022	140,180	14,018,000	100		192,000		152,000		211,910			(40,000)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/15/2021	04/14/2022	3,443	14,359,064	4170.42		260,167		205,965		381,056			(54,201)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/14/2022	943	3,947,380	4185.47		56,448		44,688		59,488			(11,760)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/16/2022	2,594	10,857,469	4185.47		191,976		151,981		231,695			(39,995)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/17/2022	2,508	10,495,731	4185.47		179,710		142,270		216,683			(37,440)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/16/2021	04/18/2022	2,184	9,139,297	4185.47		168,852		133,674		194,414			(35,177)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/20/2021	04/20/2022	350	1,446,319	4134.94		20,972		16,603		22,631			(4,369)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/21/2021	04/21/2022	626	2,613,367	4173.42		37,894		29,999		39,722			(7,895)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/21/2021	04/22/2022	136,290	13,629,000	100		198,000		156,750		201,292			(41,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/22/2022	605	2,529,823	4180.17		36,682		29,040		38,233			(7,642)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/23/2022	2,712	11,336,533	4180.17		211,164		167,172		251,013			(43,993)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/24/2022	2,405	10,054,561	4180.17		167,197		132,364		198,682			(34,833)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/23/2021	04/25/2022	2,533	10,587,387	4180.17		193,751		153,386		229,129			(40,365)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/27/2021	04/27/2022	444	1,858,850	4186.72		27,139		21,485		27,916			(5,654)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/30/2021	04/29/2022	769	3,213,658	4181.17		46,598		36,890		48,461			(9,708)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/29/2021	04/29/2022	329	1,385,111	4211.47		20,084		15,900		20,372			(4,184)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	04/30/2021	05/02/2022	329	1,375,669	4181.17		19,947		15,792		20,733			(4,156)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/04/2021	05/04/2022	2,607	10,857,709	4164.66		211,494		185,057		257,937			(26,437)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/05/2021	05/06/2022	80,949	7,933,000	98		87,000		76,125		51,554			(10,875)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/05/2021	05/06/2022	127,640	12,764,000	100		179,000		156,625		187,478			(22,375)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/06/2022	498	2,108,025	4232.6		30,777		26,930		30,445			(3,847)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/07/2022	2,247	9,512,014	4232.6		177,874		155,640		188,621			(22,234)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/08/2022	2,361	9,994,103	4232.6		170,852		149,495		184,716			(21,356)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/07/2021	05/09/2022	2,614	11,062,543	4232.6		210,075		183,816		224,349			(26,259)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/11/2021	05/11/2022	508	2,107,470	4152.1		30,769		26,923		32,372			(3,846)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/12/2021	05/13/2022	83,327	8,166,000	98		90,000		78,750		44,552			(11,250)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/12/2021	05/13/2022	124,300	12,430,000	100		165,000		144,375		189,111			(20,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/13/2021	05/13/2022	9,680	39,807,085	4112.5		1,019,832		892,353		1,224,821			(127,479)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/13/2022	19,768	82,508,829	4173.85		2,244,293		1,963,756		2,524,420			(280,537)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/14/2022	2,620	10,934,384	4173.85		208,379		182,332		256,144			(26,047)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/15/2022	3,027	12,635,659	4173.85		225,969		197,723		273,285			(28,246)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/14/2021	05/16/2022	9,063	37,825,808	4173.85		1,011,518		885,078		1,153,569			(126,440)				

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 MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/21/2021	05/21/2022	2,327	9,670,465	4155.86		186,463		163,155		231,829			(23,308)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/21/2021	05/22/2022	2,413	10,027,018	4155.86		188,969		165,348		233,168			(23,621)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/21/2021	05/23/2022	1,764	7,330,596	4155.86		144,080		126,070		175,643			(18,010)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/24/2021	05/24/2022	2,755	11,564,051	4197.05		222,718		194,879		257,677			(27,840)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/25/2021	05/25/2022	130	4,469,212	34312.46		77,738		68,021		70,336			(9,717)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	513	2,156,428	4200.88		31,699		27,737		31,919			(3,962)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/27/2021	05/27/2022	174	5,986,034	34464.64		108,752		95,158		93,947			(13,594)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/28/2022	2,704	11,366,058	4204.11		207,988		181,990		260,055			(25,999)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/29/2022	1,865	7,840,939	4204.11		118,685		103,849		140,546			(14,836)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/30/2022	1,486	6,249,311	4204.11		113,821		99,593		136,074			(14,228)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	05/28/2021	05/31/2022	1,547	6,505,677	4204.11		104,245		91,214		124,256			(13,031)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/01/2021	06/01/2022	157	5,440,812	34575.31		97,901		93,821		83,603			(4,079)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2021	06/03/2022	67,653	6,630,000	98		81,000		77,625		51,431			(3,375)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/02/2021	06/03/2022	103,460	10,346,000	100		145,000		138,958		152,672			(6,042)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/04/2022	3,262	13,798,005	4229.89		227,152		217,687		254,587			(9,465)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/05/2022	1,869	7,903,682	4229.89		130,165		124,742		147,820			(5,424)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/04/2021	06/06/2022	2,261	9,563,899	4229.89		172,340		165,159		193,010			(7,181)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/08/2021	06/08/2022	9,070	38,340,083	4227.26		1,005,943		964,029		1,069,089			(41,914)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/09/2021	06/09/2022	8,841	37,302,959	4219.55		952,444		912,759		1,014,895			(39,685)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/10/2021	06/10/2022	8,601	36,462,282	4239.18		867,521		831,374		909,471			(36,147)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/10/2022	744	3,159,509	4247.44		46,445		44,510		45,126			(1,935)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/11/2022	2,485	10,553,984	4247.44		187,988		180,155		209,524			(7,833)				
S&P 500 Index Option MAV		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/12/2022	2,916	12,385,425	4247.44		243,338		233,198		268,897			(10,139)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/11/2021	06/13/2022	2,242	9,523,204	4247.44		158,751		152,136		170,128			(6,615)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2022	406	1,725,399	4246.44		25,708		24,637		24,682			(1,071)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/22/2021	06/22/2022	101	3,424,059	33945.58		65,179		62,463		63,604			(2,716)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2021	06/23/2022	468	1,986,259	4241.84		29,595		28,362		28,520			(1,233)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2021	06/24/2022	94,633	9,274,000	98		107,000		102,542		94,191			(4,458)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/23/2021	06/24/2022	129,070	12,907,000	100		171,000		163,875		155,333			(7,125)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/25/2021	06/24/2022	780	3,340,607	4280.7		49,775		47,701		46,377			(2,074)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/25/2021	06/27/2022	355	1,518,314	4280.7		22,623		21,680		21,085			(943)				
Dow Index Option PTPT		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/28/2021	06/28/2022	128	4,385,706	34283.27		77,995		74,745		71,206			(3,250)				
S&P Digital		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/29/2021	06/29/2022	366	1,571,952	4291.8		23,422		22,446		21,596			(976)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	BAR G5GSEF7VJP5I70UK5573	06/30/2021	07/01/2022	122,400	12,240,000	100		167,000		160,042		141,226			(6,958)				
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			11,248		894,759			(134,976)				

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 B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2021	806	189,545	235.24	4,378			182					(2,189)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2021	7,336	23,253,627	3169.94	209,119			8,713		1,658,107			(104,559)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/10/2020	07/10/2021	10,600	33,760,714	3185.04	325,719			13,572		3,604,359			(162,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/10/2020	07/11/2021	6,901	21,979,714	3185.04	210,111			8,755		2,577,988			(105,056)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/10/2020	07/12/2021	8,721	27,777,240	3185.04	268,146			11,173		1,851,014			(134,073)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/14/2020	07/14/2021	512	1,637,489	3197.52	41,265			1,719		324,255			(20,632)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2020	07/15/2021	1,856	437,448	235.71	10,105			421					(5,053)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/16/2020	07/16/2021	9,067	29,155,183	3215.57	246,612			10,276		3,054,829			(123,306)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/17/2020	07/17/2021	326	1,051,394	3224.73	28,808			1,200		201,766			(14,404)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2021	1,057	1,776,311	1680.67	40,145			1,673		135,082			(20,072)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/21/2020	07/21/2021	9,629	31,363,717	3257.3	323,636			13,485		2,125,828			(161,818)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2020	07/22/2021	2,281	540,076	236.75	12,481			520					(6,241)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/28/2020	07/28/2021	713	1,199,879	1681.718	27,597			1,150		90,442			(13,799)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2020	07/29/2021	2,805	667,328	237.89	15,422			643		1			(7,711)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2020	07/29/2021	426	1,389,469	3258.44	37,794			1,575		138,051			(18,897)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/31/2020	07/30/2021	5,491	9,231,574	1681.218	192,726			8,030		592,846			(96,363)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/31/2020	08/02/2021	1,899	3,192,998	1681.218	62,938			2,622		183,166			(31,469)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/03/2020	08/03/2021	8,120	26,751,186	3294.61	271,223			33,903		1,497,896			(135,612)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2020	08/04/2021	2,576	616,520	239.37	14,248			1,781		1			(7,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/05/2020	08/05/2021	2,328	3,922,883	1684.826	83,462			10,433		251,192			(41,731)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2020	08/10/2021	1,772	423,320	238.89	9,783			1,223		2			(4,891)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/12/2020	08/12/2021	4,261	1,009,061	236.82	23,319			2,915		36			(11,660)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/12/2020	08/12/2021	9,902	33,470,927	3380.35	324,376			40,547		1,688,809			(162,188)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/13/2021	5,462	1,292,993	236.72	29,842			3,730		55			(14,921)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/13/2020	08/13/2021	2,865	4,847,079	1691.938	102,418			12,802		294,897			(51,209)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/13/2021	4,337	7,339,232	1692.215	148,355			18,544		409,956			(74,177)				

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.	BOA B4TYDEB6GKMZ0031MB27	08/14/2020	08/14/2021	344	1,161,095	3372.85	32,162			4,020		192,342			(16,081)				
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			5,527		130,393			(22,108)				
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			33,248		2,226,569			(132,993)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/19/2020	08/19/2021	1,963	465,716	237.3	10,763			1,345		22			(5,381)				
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			8,388		201,600			(33,553)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/21/2020	08/20/2021	2,156	511,643	237.35	11,809			1,476		26			(5,904)				
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			30,059		1,614,288			(120,236)				
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			3,756		136,268			(15,025)				
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			7,168		166,544			(28,672)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/26/2020	08/26/2021	5,444	1,290,788	237.1	29,830			3,729		118			(14,915)				
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			29,711		620,808			(118,845)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/28/2020	08/28/2021	205	717,576	3508.01	20,164			2,520		40,601			(10,082)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	08/31/2020	08/31/2021	2,418	574,489	237.59	13,276			1,660		54			(6,638)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2021	2,108	501,420	237.87	11,588			2,414		42			(5,794)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/01/2020	09/01/2021	237	834,595	3526.65	20,865			4,347		44,504			(10,432)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/02/2020	09/02/2021	1,797	427,649	238.02	9,870			2,056		35			(4,935)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/03/2020	09/03/2021	2,619	4,435,099	1693.71	96,888			20,185		274,835			(48,444)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/04/2021	8,347	28,606,548	3426.96	245,275			51,099		847,469			(122,638)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/05/2021	5,889	20,182,097	3426.96	175,373			36,536		1,283,755			(87,687)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/06/2021	6,365	21,812,119	3426.96	215,545			44,905		1,176,802			(107,773)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/04/2020	09/07/2021	5,753	19,713,757	3426.96	180,434			37,590		1,151,251			(90,217)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2020	09/09/2021	5,974	1,416,106	237.05	32,726			6,818		280			(16,363)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/09/2020	09/09/2021	218	6,100,702	27940.47	111,861			23,304		210,876			(55,931)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/10/2020	09/10/2021	2,468	585,186	237.12	13,524			2,817		117			(6,762)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/10/2020	09/10/2021	325	1,086,268	3339.19	29,764			6,201		166,443			(14,882)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2020	09/14/2021	2,089	496,316	237.61	11,470			2,390		92			(5,735)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/14/2020	09/14/2021	8,898	30,107,047	3383.54	280,997			58,541		2,770,120			(140,498)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/15/2020	09/15/2021	1,909	453,339	237.52	10,477			2,183		92			(5,238)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2021	2,189	3,711,943	1695.908	72,829			15,173		188,536			(36,415)				

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.	BOA B4TYDEB6GKMZ0031MB27	09/16/2020	09/16/2021	5,236	15,138,294	2891.01	146,948			30,614		477,742			(73,474)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/18/2020	09/17/2021	2,985	707,763	237.07	16,335			3,403		191			(8,168)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2020	09/17/2021	2,205	522,868	237.17	12,083			2,517		135			(6,042)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/17/2020	09/17/2021	8,585	28,820,354	3357.01	259,698			54,104		2,408,524			(129,849)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/21/2020	09/21/2021	289	949,227	3281.06	22,971			4,786		137,179			(11,486)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/22/2020	09/22/2021	4,440	1,052,338	237.03	24,320			5,067		345			(12,160)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/23/2020	09/23/2021	1,577	372,437	236.13	8,607			1,793		185			(4,304)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/24/2020	09/24/2021	1,666	393,877	236.39	9,102			1,896		181			(4,551)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/24/2021	2,678	633,837	236.67	14,629			3,048		259			(7,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/24/2021	5,881	9,889,801	1681.762	207,790			43,290		633,280			(103,895)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/25/2021	8,037	26,508,256	3298.46	213,335			44,445		1,784,565			(106,668)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/26/2021	6,760	22,296,969	3298.46	178,617			37,212		1,433,800			(89,309)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/27/2021	1,436	2,414,670	1681.762	56,503			11,772		182,125			(28,252)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/25/2020	09/27/2021	6,489	21,402,629	3298.46	172,880			36,017		1,800,149			(86,440)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/29/2020	09/29/2021	6,548	1,554,716	237.42	35,929			7,485		540			(17,965)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2021	3,377	800,322	236.96	18,495			3,853		346			(9,248)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2021	2,221	3,746,804	1687.208	84,744			17,655		248,977			(42,372)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2021	263	883,154	3363	22,520			4,692		81,554			(11,260)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/02/2020	10/01/2021	5,228	1,238,012	236.79	28,573			8,334		589			(14,287)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/05/2020	10/05/2021	7,308	24,909,540	3408.63	213,888			62,384		1,653,437			(106,944)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2021	4,415	1,042,212	236.04	24,086			7,025		751			(12,043)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2021	8,411	28,269,331	3360.95	238,044			69,430		1,742,252			(119,022)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/08/2021	5,180	1,222,553	236.02	28,241			8,237		928			(14,120)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/08/2021	8,562	29,512,693	3446.83	243,983			71,162		1,273,635			(121,991)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2021	1,723	407,712	236.63	9,418			2,747		271			(4,709)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2021	5,741	16,715,013	2911.76	184,710			53,874		496,954			(92,355)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2021	1,892	448,312	236.95	10,356			3,021		271			(5,178)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2021	1,962	3,341,977	1703.649	70,431			20,542		171,138			(35,216)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2021	333	1,171,190	3511.93	32,910			9,599		145,798			(16,455)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/14/2020	10/14/2021	6,968	1,651,319	236.97	38,145			11,126		1,014			(19,073)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2020	10/15/2021	1,582	374,437	236.73	8,649			2,523		256			(4,325)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/16/2020	10/16/2021	408	1,420,016	3483.81	40,044			11,680		167,952			(20,022)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2020	10/19/2021	3,755	886,341	236.04	20,474			5,972		837			(10,237)				

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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	10/19/2020	10/19/2021	1,012	1,718,871	1698.361	41,425			12,082		112,131			(20,712)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/19/2020	10/19/2021	5,906	17,106,302	2896.34	189,425			55,249		586,582			(94,712)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2021	3,509	826,724	235.59	19,097			5,570		923			(9,549)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2021	206	708,111	3443.12	18,836			5,494		86,469			(9,418)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/21/2020	10/21/2021	3,060	720,193	235.39	16,636			4,852		873			(8,318)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/23/2020	10/22/2021	3,463	813,140	234.79	18,759			5,471		1,212			(9,380)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/22/2020	10/22/2021	7,206	24,887,204	3453.49	206,244			60,154		1,781,777			(103,122)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/23/2020	10/23/2021	279	965,639	3465.39	20,761			6,055		93,020			(10,381)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2020	10/27/2021	2,595	611,428	235.65	14,124			4,119		754			(7,062)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2021	1,911	448,471	234.67	10,360			3,022		758			(5,180)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2021	2,026	3,393,162	1674.884	77,032			22,468		241,718			(38,516)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2021	259	845,666	3271.03	21,818			6,364		92,636			(10,909)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2020	10/29/2021	3,688	861,640	233.65	19,913			5,808		1,984			(9,956)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/30/2020	10/30/2021	8,425	27,548,770	3269.96	220,363			64,273		1,549,405			(110,182)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/30/2020	10/31/2021	5,995	19,601,955	3269.96	149,388			43,571		975,500			(74,694)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/30/2020	11/01/2021	7,261	23,744,310	3269.96	185,802			54,192		1,485,407			(92,901)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2020	11/02/2021	1,711	399,947	233.79	9,243			3,466		929			(4,621)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2021	4,900	1,145,295	233.71	26,456			9,921		2,753			(13,228)				
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			77,753		655,692			(103,670)				
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			89,871		1,439,439			(119,828)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2021	2,423	571,435	235.88	13,206			4,952		743			(6,603)				
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			96,511		996,031			(128,681)				
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			79,102		526,140			(105,470)				
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			25,560		161,544			(34,080)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/09/2020	11/09/2021	2,306	535,990	232.41	12,381			4,643		1,928			(6,191)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	11/10/2021	1,643	381,884	232.44	8,822			3,308		1,376			(4,411)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2020	11/11/2021	2,092	486,993	232.75	11,250			4,219		1,639			(5,625)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/13/2020	11/12/2021	2,762	645,799	233.8	14,899			5,587		1,675			(7,449)				
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			98,408		1,321,660			(131,210)				
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			74,498		1,309,705			(99,330)				
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			78,579		1,303,512			(104,772)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/16/2020	11/16/2021	1,926	450,149	233.73	10,398			3,899		1,239			(5,199)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/18/2020	11/18/2021	3,662	855,477	233.62	19,762			7,411		2,471			(9,881)				

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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		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/19/2020	11/19/2021	3,878	907,189	233.91	20,956			7,859		2,458			(10,478)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/20/2020	11/19/2021	9,934	29,118,043	2931.09	344,481			129,180		788,564			(172,240)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/20/2020	11/22/2021	3,304	9,684,613	2931.09	116,945			43,854		269,139			(58,472)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/23/2020	11/23/2021	2,129	497,412	233.59	11,490			4,309		1,518			(5,745)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2020	11/24/2021	1,682	392,440	233.31	9,065			3,400		1,295			(4,533)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/25/2020	11/24/2021	1,895	442,099	233.33	10,199			3,825		1,452			(5,100)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/24/2020	11/24/2021	342	1,244,121	3635.41	32,596			12,223		88,967			(16,298)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/25/2020	11/25/2021	7,384	26,800,563	3629.65	243,179			91,192		1,141,703			(121,590)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/25/2020	11/26/2021	3,445	12,502,646	3629.65	98,494			36,935		451,855			(49,247)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/30/2020	11/30/2021	2,683	627,277	233.79	14,490			5,434		1,943			(7,245)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/01/2020	12/01/2021	3,758	874,147	232.59	20,193			9,255		3,620			(10,096)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/01/2020	12/01/2021	7,835	28,694,493	3662.45	272,493			124,893		1,504,393			(136,246)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/02/2020	12/02/2021	3,157	734,071	232.51	16,957			7,772		3,119			(8,479)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/03/2020	12/03/2021	2,015	469,551	233.03	10,847			4,971		1,785			(5,423)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/03/2020	12/03/2021	382	1,401,480	3666.72	38,401			17,600		114,073			(19,200)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/03/2020	12/03/2021	173	5,174,352	29969.52	85,570			39,219		135,625			(42,785)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	2,653	619,019	233.36	14,299			6,554		2,251			(7,150)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/07/2020	12/07/2021	280	1,034,583	3691.96	30,210			13,846		76,593			(15,105)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/08/2020	12/08/2021	2,157	504,153	233.73	11,646			5,338		1,696			(5,823)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/08/2020	12/08/2021	5,808	17,115,703	2946.71	185,435			84,991		379,743			(92,717)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/09/2020	12/09/2021	3,183	741,929	233.09	17,139			7,855		2,914			(8,569)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/09/2020	12/09/2021	123	450,817	3672.82	12,262			5,620		30,627			(6,131)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/10/2020	12/10/2021	1,643	383,844	233.59	8,867			4,064		1,356			(4,433)				
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			149,630		689,088			(163,233)				
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			116,756		1,318,454			(127,370)				
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			77,773		359,367			(84,843)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/14/2020	12/14/2021	1,613	377,493	233.96	8,720			3,997		1,264			(4,360)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/15/2020	12/15/2021	1,705	398,639	233.76	9,209			4,221		1,408			(4,604)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/17/2020	12/17/2021	3,601	842,868	234.09	19,470			8,924		2,806			(9,735)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/21/2020	12/21/2021	3,290	768,727	233.64	17,758			8,139		2,919			(8,879)				
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			58,533		280,445			(63,854)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/22/2020	12/22/2021	3,289	769,564	234.01	17,777			8,148		2,711			(8,888)				
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			10,592		48,837			(11,555)				
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			175,757		1,980,091			(191,735)				
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			176,371		1,527,860			(192,405)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/29/2020	12/29/2021	4,382	1,025,445	234.01	23,688			10,857		3,803			(11,844)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2020	12/31/2021	2,351	551,693	234.62	12,744			5,841		1,816			(6,372)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/04/2021	01/04/2022	2,088	490,097	234.68		11,321		6,132		1,640			(5,189)				

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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)
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		17,986		69,510			(15,219)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/05/2021	01/05/2022	2,635	617,024	234.13		14,253		7,721		2,342			(6,533)				
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		157,566		1,054,414			(133,325)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2022	2,034	473,191	232.62		10,931		5,921		2,468			(5,010)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/08/2021	01/07/2022	1,498	346,438	231.21		7,992		4,329		2,387			(3,663)				
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		141,595		706,441			(119,811)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2022	1,714	395,240	230.63		9,130		4,945		3,085			(4,185)				
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		30,823		103,095			(26,081)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2022	2,109	485,983	230.44		11,226		6,081		3,942			(5,145)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2022	1,320	305,339	231.38		7,053		3,821		2,097			(3,233)				
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		146,935		789,477			(124,330)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/14/2021	01/14/2022	1,789	412,967	230.8		9,540		5,167		3,168			(4,372)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2021	01/14/2022	1,651	382,146	231.46		8,816		4,775		2,598			(4,041)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2022	1,939	449,457	231.74		10,382		5,624		2,971			(4,759)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2022	6,227	1,444,760	232.03		33,374		18,078		9,094			(15,296)				
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		162,175		1,016,234			(137,225)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/21/2021	01/21/2022	2,197	509,111	231.77		11,760		6,370		3,379			(5,390)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/22/2021	01/21/2022	1,321	306,484	232.05		7,071		3,830		1,931			(3,241)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2022	1,571	366,131	232.99		8,458		4,581		1,972			(3,876)				
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		37,893		126,967			(32,063)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2022	3,257	758,996	233.02		17,533		9,497		4,086			(8,036)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2022	2,099	489,163	233.01		11,300		6,121		2,652			(5,179)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2021	01/28/2022	2,871	667,018	232.31		15,408		8,346		4,143			(7,062)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/29/2021	01/28/2022	280	1,038,295	3714.24		29,702		16,089		64,319			(13,613)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2022	4,867	1,126,996	231.54		26,034		16,271		8,224			(9,763)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/03/2021	02/03/2022	1,801	416,150	231.12		9,613		6,008		3,281			(3,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/03/2021	02/03/2022	15,197	58,206,264	3830.17		1,008,481		630,300		1,814,804			(378,180)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/05/2021	02/04/2022	2,059	475,746	231.05		10,975		6,860		3,811			(4,116)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/04/2021	02/04/2022	2,583	596,888	231.09		13,788		8,618		4,749			(5,171)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/09/2021	02/09/2022	3,724	861,371	231.3		19,898		12,436		6,744			(7,462)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2022	1,511	350,237	231.78		8,090		5,057		2,535			(3,034)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2022	1,757	3,058,190	1740.633		68,062		42,539		116,788			(25,523)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/11/2022	3,844	6,685,287	1739.153		160,366		100,229		285,769			(60,137)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/11/2022	8,750	34,269,137	3916.38		292,504		182,815		1,058,775			(109,689)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/12/2021	02/11/2022	417	1,640,620	3934.83		51,467		32,167		61,503			(19,300)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2022	4,339	992,750	228.82		22,933		14,333		11,868			(8,600)				

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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.	BOA B4TYDEB6GKMZ0031MB27	02/17/2021	02/17/2022	1,659	2,885,925	1739.192		68,603		42,877		122,334			(25,726)				
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		74,575		228,924			(44,745)				
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		162,140		792,365			(97,284)				
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		66,877		198,799			(40,126)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/23/2021	02/23/2022	4,699	1,070,303	227.77		24,724		15,452		15,208			(9,271)				
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		156,655		689,195			(93,993)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/24/2021	02/24/2022	2,614	593,647	227.1		13,713		8,571		9,289			(5,142)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	02/26/2021	02/25/2022	1,699	379,286	223.3		8,750		5,469		9,642			(3,281)				
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		194,431		891,359			(80,060)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/02/2021	03/02/2022	4,370	981,946	224.68		22,683		16,067		21,308			(6,616)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/03/2021	03/03/2022	2,217	496,122	223.76		11,460		8,118		12,044			(3,343)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/03/2021	03/03/2022	208	794,029	3819.72		21,836		15,467		38,547			(6,369)				
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		186,849		423,044			(76,938)				
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		161,145		818,122			(66,354)				
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		162,777		771,802			(67,026)				
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		30,105		65,552			(12,396)				
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		159,925		640,533			(65,852)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/08/2021	03/08/2022	3,086	685,816	222.21		15,842		11,222		19,963			(4,621)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2021	03/09/2022	1,635	364,521	222.91		8,420		5,964		9,831			(2,456)				
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			6,276		47,756			(4,430)				
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		242,045		1,091,006			(99,666)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/12/2021	03/11/2022	2,992	665,192	222.33		15,346		10,870		19,172			(4,476)				
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		86,251		171,282			(35,515)				
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		172,203		662,118			(70,907)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2021	03/16/2022	3,315	738,371	222.73		17,056		12,082		20,478			(4,975)				
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		96,453		180,523			(39,716)				
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			20,754		175,749			(14,650)				
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		31,822		56,534			(13,103)				

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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	03/19/2021	03/18/2022	2,767	613,073	221.53		14,144		10,018		19,374			(4,125)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/18/2021	03/18/2022	2,958	655,341	221.57		15,138		10,723		20,624			(4,415)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/19/2022	7,458	29,182,764	3913.1		280,856		198,940		593,642			(81,916)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/20/2022	8,653	33,858,360	3913.1		336,695		238,492		793,795			(98,203)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/19/2021	03/21/2022	7,598	29,733,399	3913.1		285,626		202,318		668,054			(83,307)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/23/2021	03/23/2022	4,018	894,889	222.71		20,672		14,643		25,064			(6,029)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2022	4,131	920,769	222.91		21,270		15,066		25,259			(6,204)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/24/2021	03/24/2022	528	2,053,064	3889.14		60,060		42,543		83,143			(17,518)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/25/2022	2,465	549,270	222.82		12,672		8,976		15,234			(3,696)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/25/2022	3,860	861,150	223.1		19,893		14,091		23,161			(5,802)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/25/2022	4,218	7,455,916	1767.614		176,505		125,024		234,649			(51,481)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/25/2021	03/25/2022	7,870	30,766,280	3909.52		294,060		208,293		687,080			(85,768)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/26/2021	03/26/2022	349	1,388,710	3974.54		40,250		28,510		51,975			(11,740)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2022	7,041	1,561,972	221.84		36,082		25,558		48,327			(10,524)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/30/2021	03/30/2022	3,877	6,887,633	1776.576		158,381		112,187		188,364			(46,195)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/31/2021	03/31/2022	1,214	268,735	221.37		6,208		4,397		8,734			(1,811)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/01/2022	2,360	524,638	222.29		12,119		9,594		15,515			(2,525)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/01/2022	10,485	18,632,785	1777.153		438,694		347,299		521,032			(91,395)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/01/2022	12,317	37,390,930	3035.69		451,282		357,265		496,524			(94,017)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2022	551	978,862	1777.153		24,765		19,606		30,554			(5,159)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/01/2021	04/04/2022	2,882	8,748,707	3035.69		115,642		91,550		130,632			(24,092)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/05/2021	04/05/2022	3,288	730,125	222.04		16,866		13,352		22,251			(3,514)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/06/2021	04/06/2022	2,610	582,110	222.99		13,447		10,645		16,058			(2,801)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/07/2021	04/07/2022	3,069	684,723	223.09		15,817		12,522		18,706			(3,295)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/08/2022	3,473	775,052	223.16		17,880		14,155		21,036			(3,725)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/09/2022	9,444	38,992,968	4128.8		396,539		313,926		710,831			(82,612)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/10/2022	7,866	32,475,842	4128.8		325,600		257,767		776,583			(67,833)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/09/2021	04/11/2022	7,995	33,008,619	4128.8		341,105		270,041		723,625			(71,064)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/12/2021	04/12/2022	3,021	674,080	223.15		15,571		12,327		18,396			(3,244)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2022	1,700	380,846	224		8,798		6,965		9,480			(1,833)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/13/2021	04/13/2022	419	1,734,404	4141.59		42,959		34,009		40,037			(8,950)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/14/2021	04/14/2022	2,010	449,461	223.57		10,383		8,220		11,746			(2,163)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/14/2022	2,495	561,756	225.11		12,943		10,246		12,337			(2,696)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/15/2021	04/14/2022	3,439	774,734	225.31		17,873		14,150		16,621			(3,724)				

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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	04/16/2021	04/14/2022	8,463	15,171,205	1792.589		365,482		289,340		361,898			(76,142)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/16/2022	505	2,112,302	4185.47		62,950		49,835		65,308			(13,115)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/18/2022	1,887	3,383,075	1792.589		83,173		65,845		83,046			(17,328)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/19/2021	04/19/2022	3,206	720,541	224.78		16,644		13,177		16,551			(3,468)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/20/2021	04/20/2022	6,280	1,415,565	225.42		32,700		25,887		30,242			(6,812)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/21/2021	04/21/2022	3,838	865,827	225.58		20,001		15,834		18,181			(4,167)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/22/2022	5,295	1,193,200	225.33		27,527		21,792		25,834			(5,735)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/22/2022	7,637	13,744,701	1799.826		333,820		264,274		301,532			(69,546)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/22/2021	04/22/2022	276	1,141,285	4134.98		32,412		25,660		35,727			(6,753)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/23/2022	349	1,457,777	4180.17		38,610		30,566		34,736			(8,044)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/23/2021	04/25/2022	1,224	2,203,270	1799.826		57,087		45,194		53,722			(11,893)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/26/2021	04/26/2022	2,850	641,237	224.98		14,813		11,727		14,533			(3,086)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/27/2021	04/27/2022	4,784	1,073,313	224.37		24,794		19,628		26,085			(5,165)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/27/2021	04/27/2022	2,530	4,547,736	1797.494		108,458		85,862		101,209			(22,595)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/28/2021	04/28/2022	2,132	478,278	224.37		11,048		8,747		11,638			(2,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/28/2021	04/28/2022	2,135	3,836,721	1796.685		100,138		79,276		97,688			(20,862)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/28/2021	04/28/2022	548	2,292,190	4183.18		59,354		46,988		55,721			(12,365)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/30/2021	04/29/2022	3,340	749,992	224.53		17,302		13,698		17,951			(3,605)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/29/2021	04/29/2022	7,796	32,831,561	4211.47		334,273		264,632		527,808			(69,640)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/30/2021	04/30/2022	349	1,460,516	4181.17		43,669		34,572		43,196			(9,098)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/03/2021	05/03/2022	4,663	1,051,428	225.5		24,288		21,252		22,671			(3,036)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/03/2021	05/03/2022	7,162	30,025,928	4192.66		338,620		296,293		520,535			(42,328)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/04/2021	05/04/2022	3,760	848,071	225.58		19,590		17,142		18,145			(2,449)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/05/2021	05/05/2022	5,081	1,147,717	225.9		26,512		23,198		23,697			(3,314)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/05/2021	05/05/2022	7,795	32,486,486	4167.59		356,716		312,127		676,352			(44,590)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2021	05/06/2022	4,663	1,058,382	226.96		24,417		21,365		19,302			(3,052)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2021	05/06/2022	8,460	15,424,709	1823.258		362,131		316,864		247,613			(45,266)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	05/07/2021	05/07/2022	504	2,133,822	4232.6		62,772		54,926		52,788			(7,847)				

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 B4TYDEB6GKMZO031MB27	05/07/2021	05/09/2022	1,182	2,155,030	1823.258		50,132		43,866		34,639			(6,267)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2022	1,869	424,321	227.05		9,802		8,577		7,706			(1,225)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2022	8,086	1,827,105	225.97		42,206		36,930		37,749			(5,276)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2022	10,024	41,621,701	4152.1		472,200		413,175		833,295			(59,025)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2022	2,592	580,236	223.86		13,403		11,728		15,169			(1,675)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/13/2022	2,399	542,012	225.91		12,504		10,941		11,308			(1,563)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/14/2022	8,921	37,233,756	4173.85		422,201		369,426		709,962			(52,775)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/15/2022	10,190	42,533,308	4173.85		457,921		400,681		786,220			(57,240)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/16/2022	7,171	29,930,474	4173.85		338,239		295,959		559,793			(42,280)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2022	5,818	1,311,037	225.36		30,285		26,499		29,314			(3,786)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2022	608	2,510,939	4127.83		74,266		64,983		72,800			(9,283)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/19/2021	05/19/2022	1,660	372,831	224.63		8,612		7,536		9,046			(1,077)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/20/2022	3,684	832,222	225.92		19,224		16,821		17,516			(2,403)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2022	4,285	968,988	226.13		22,384		19,586		20,026			(2,798)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2022	5,655	1,280,422	226.42		29,578		25,881		25,634			(3,697)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2022	1,708	386,325	226.23		8,924		7,809		7,916			(1,116)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/27/2022	2,872	649,589	226.15		14,986		13,113		13,451			(1,873)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/27/2021	05/27/2022	7,282	30,589,440	4200.88		345,989		302,741		527,742			(43,249)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/01/2021	06/01/2022	1,982	447,133	225.58		10,329		9,898		9,937			(430)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2022	4,373	988,792	226.12		22,841		21,889		20,718			(952)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/03/2022	3,052	692,995	227.05		15,987		15,321		13,075			(666)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2021	06/03/2022	2,432	4,433,375	1822.708		110,658		106,047		82,560			(4,611)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2021	06/03/2022	7,631	31,995,218	4192.85		336,503		322,482		492,273			(14,021)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/03/2022	144	4,991,925	34756.39		80,426		77,075		66,582			(3,351)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/04/2022	425	1,798,439	4229.89		53,953		51,705		44,271			(2,248)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/04/2022	56	1,944,165	34756.39		31,303		29,999		25,454			(1,304)				
Dow Index Option MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/05/2022	56	1,950,131	34756.39		26,679		25,567		21,465			(1,112)				
Dow Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/06/2022	97	3,365,157	34756.39		51,745		49,589		42,661			(2,156)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2022	1,708	387,117	226.6		8,942		8,570		7,737			(373)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2022	6,779	28,651,406	4226.52		324,308		310,795		445,659			(13,513)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2022	4,072	923,505	226.8		21,333		20,444		18,068			(889)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2022	6,636	1,507,985	227.26		34,834		33,383		28,023			(1,451)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/10/2022	3,646	831,426	228.03		19,181		18,382		14,137			(799)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2021	06/10/2022	2,993	682,507	228.05		15,766		15,109		11,577			(657)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/10/2021	06/10/2022	8,326	35,294,154	4239.18		392,667		376,306		513,775			(16,361)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	2,553	580,934	227.53		13,420		12,860		10,544			(559)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	1,192	2,167,351	1818.006		57,175		54,792		45,532			(2,382)				

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.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2022	3,167	9,843,265	3107.68		141,556		135,657		98,022			(5,898)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2022	2,359	536,560	227.5		12,395		11,878		9,788			(516)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2022	8,944	37,980,215	4246.59		463,140		443,843		560,428			(19,298)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2022	3,631	818,557	225.43		18,909		18,121		18,846			(788)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2022	330	1,392,974	4223.7		43,116		41,320		34,167			(1,797)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/17/2022	5,661	1,275,264	225.26		29,408		28,182		29,937			(1,225)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/18/2022	7,849	32,704,440	4166.45		401,692		384,955		505,195			(16,737)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/19/2022	9,465	39,434,106	4166.45		433,725		415,653		588,487			(18,072)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/20/2022	7,293	30,387,091	4166.45		349,443		334,883		463,883			(14,560)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2022	2,766	625,217	226.06		14,437		13,835		13,528			(602)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2022	4,363	987,323	226.31		22,807		21,857		20,813			(950)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2022	1,560	352,027	225.62		8,132		7,793		8,010			(339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2020	06/23/2022	294	491,581	1670.248	15,731			7,538		42,000			(3,933)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2022	256	1,084,595	4241.84		30,943		29,654		22,714			(1,289)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2021	06/24/2022	2,831	639,421	225.83		14,771		14,155		14,241			(615)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/25/2021	06/24/2022	1,749	395,317	225.96		9,116		8,736		8,681			(380)				
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			17,756		101,759			(9,264)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2022	3,677	832,146	226.33		19,223		18,422		17,666			(801)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2022	4,511	13,928,878	3088.06		179,336		171,863		152,115			(7,472)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2022	2,631	596,444	226.73		13,778		13,204		12,134			(574)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2022	103	444,009	4297.5		14,098		13,510		8,951			(587)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/08/2020	07/08/2022	1,052	247,520	235.24	8,044			4,190		1,746			(2,011)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/15/2020	07/15/2022	2,590	610,533	235.71	19,842			10,335		4,112			(4,961)				
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			10,189		48,959			(4,891)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/22/2020	07/22/2022	2,032	481,164	236.75	15,643			8,147		2,851			(3,911)				
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			11,844		55,872			(5,685)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	07/29/2020	07/29/2022	1,081	257,080	237.89	8,358			4,353		1,319			(2,089)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	07/29/2022	956	228,000	238.51	4,317			2,775		1,066			(1,234)				
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			22,969		108,086			(11,025)				
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			8,492		39,623			(4,076)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/04/2020	08/04/2022	5,765	1,380,075	239.37	44,866			25,237		5,792			(11,217)				

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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.	BOA B4TYDEB6GKMZO031MB27	08/05/2020	08/05/2022	741	1,248,252	1684.826	40,693			22,890		97,052			(10,173)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/10/2020	08/10/2022	4,497	1,074,172	238.89	34,911			19,637		4,951			(8,728)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/14/2020	08/12/2022	4,530	1,072,367	236.72	34,798			19,574		6,805			(8,700)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	08/12/2022	2,111	500,000	236.82	10,974			7,055		3,129			(3,135)				
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			17,708		71,647			(7,870)				
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			28,951		115,130			(12,867)				
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			7,913		31,500			(3,517)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/19/2020	08/19/2022	2,861	678,865	237.3	22,063			12,411		4,055			(5,516)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/21/2020	08/19/2022	1,990	472,402	237.35	15,329			8,623		2,802			(3,832)				
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			24,037		97,480			(10,683)				
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			7,902		30,729			(3,512)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/27/2020	08/26/2022	2,267	535,710	236.3	17,400			9,787		3,748			(4,350)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	08/26/2020	08/26/2022	4,912	1,164,551	237.1	37,836			21,283		7,302			(9,459)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/01/2020	09/01/2022	2,946	700,746	237.87	22,767			13,755		4,018			(5,692)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/04/2020	09/02/2022	3,530	834,535	236.4	27,081			16,361		5,871			(6,770)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/02/2020	09/02/2022	2,063	490,989	238.02	15,942			9,632		2,765			(3,986)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/03/2020	09/02/2022	326	551,988	1693.71	18,105			10,939		40,522			(4,526)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	11/10/2020	09/09/2022	4,394	1,041,493	237.05	29,351			18,262		6,841			(7,557)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/11/2020	09/09/2022	16,075	3,815,591	237.36	123,816			74,805		24,027			(30,954)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/15/2020	09/15/2022	2,762	655,941	237.52	21,312			12,876		4,110			(5,328)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/18/2020	09/16/2022	3,221	763,562	237.07	24,778			14,970		5,098			(6,194)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/16/2020	09/16/2022	2,812	667,647	237.41	21,692			13,105		4,258			(5,423)				
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			7,599		27,554			(3,144)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/22/2020	09/22/2022	15,508	3,675,881	237.03	119,429			72,155		25,074			(29,857)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/23/2020	09/23/2022	1,455	343,607	236.13	11,164			6,745		2,644			(2,791)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/24/2020	09/23/2022	2,848	673,318	236.39	21,863			13,209		5,010			(5,466)				
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			18,543		74,686			(7,673)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	09/29/2020	09/29/2022	3,479	826,055	237.42	26,839			16,215		5,451			(6,710)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	10/02/2020	09/30/2022	2,246	531,780	236.79	17,256			11,145		3,822			(4,314)				

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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.	BOA B4TYDEB6GKMZ0031MB27	09/30/2020	09/30/2022	328	553,639	1687.208	18,768			11,339		42,873			(4,692)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/06/2020	10/06/2022	9,546	2,253,189	236.04	73,184			47,264		18,101			(18,296)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	10/07/2022	1,699	400,000	235.4	10,291			6,935		3,491			(2,685)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/08/2020	10/07/2022	3,244	765,665	236.02	24,853			16,051		6,181			(6,213)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/12/2020	10/12/2022	5,479	1,296,555	236.63	42,099			27,189		9,801			(10,525)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2022	5,409	1,281,713	236.95	41,630			26,886		9,322			(10,408)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/13/2020	10/13/2022	347	590,569	1703.649	20,020			12,930		40,770			(5,005)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/16/2020	10/14/2022	2,292	542,240	236.61	17,590			11,360		4,129			(4,398)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/15/2020	10/14/2022	1,546	365,927	236.73	11,878			7,671		2,744			(2,969)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	10/14/2022	6,820	1,616,153	236.97	48,350			31,511		11,753			(12,198)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/20/2020	10/20/2022	5,572	1,312,611	235.59	42,634			27,534		11,517			(10,658)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/23/2020	10/21/2022	3,808	894,188	234.79	28,999			18,728		8,669			(7,250)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/27/2020	10/27/2022	2,898	682,883	235.65	22,180			14,325		6,039			(5,545)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/29/2020	10/28/2022	2,324	543,119	233.65	17,630			11,386		6,110			(4,407)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2022	2,655	622,968	234.67	20,234			13,068		6,215			(5,059)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	10/28/2020	10/28/2022	382	638,973	1674.884	22,236			14,361		54,140			(5,559)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/02/2020	11/02/2022	3,445	805,500	233.79	26,163			17,987		8,999			(6,541)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/03/2020	11/03/2022	1,685	393,892	233.71	12,790			8,793		4,450			(3,197)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/04/2022	3,083	726,272	235.54	23,553			16,193		6,621			(5,888)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/04/2020	11/04/2022	2,149	507,017	235.88	16,468			11,322		4,436			(4,117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/06/2020	11/04/2022	639	1,085,797	1699.681	38,329			26,351		77,645			(9,582)				
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			20,690		61,015			(7,524)				
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			9,576		28,169			(3,482)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/10/2020	11/10/2022	4,416	1,026,531	232.44	33,321			22,908		13,554			(8,330)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/11/2020	11/11/2022	1,639	381,518	232.75	12,380			8,511		4,874			(3,095)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/12/2020	11/11/2022	2,358	551,000	233.65	17,874			12,289		6,359			(4,469)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/17/2020	11/17/2022	5,603	1,311,528	234.09	42,572			29,268		14,549			(10,643)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/19/2020	11/18/2022	7,599	1,777,418	233.91	57,659			39,641		20,164			(14,415)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/24/2020	11/23/2022	1,971	459,892	233.31	14,919			10,257		5,632			(3,730)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/23/2020	11/23/2022	3,923	916,352	233.59	29,745			20,450		10,875			(7,436)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	11/25/2020	11/25/2022	4,413	1,029,583	233.33	33,431			22,984		12,623			(8,358)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/01/2020	12/01/2022	5,872	1,365,753	232.59	44,319			32,316		18,345			(11,080)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/02/2020	12/02/2022	6,803	1,581,800	232.51	51,345			37,439		21,466			(12,836)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/04/2020	12/02/2022	1,803	419,294	232.55	13,589			9,909		5,665			(3,397)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/08/2020	12/08/2022	3,590	839,018	233.73	27,226			19,852		10,057			(6,807)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/09/2020	12/09/2022	1,703	396,996	233.09	12,879			9,391		5,114			(3,220)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/11/2020	12/09/2022	1,612	377,477	234.12	12,238			8,923		4,340			(3,059)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/15/2020	12/15/2022	3,154	737,200	233.76	23,922			17,443		8,911			(5,981)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/17/2020	12/16/2022	2,590	606,390	234.09	19,671			14,344		7,079			(4,918)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/21/2020	12/21/2022	3,150	736,052	233.64	23,885			17,416		9,104			(5,971)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	12/22/2020	12/22/2022	4,336	1,014,658	234.01	32,926			24,008		12,071			(8,231)				

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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	12/29/2020	12/29/2022	6,965	1,629,840	234.01	52,888			38,564		19,616			(13,222)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	12/31/2020	12/30/2022	1,794	420,846	234.62	13,652			9,955		4,744			(3,413)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/08/2021	01/06/2023	1,489	344,194	231.21		11,155		8,599		5,626			(2,556)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/06/2021	01/06/2023	10,352	2,408,108	232.62		78,143		60,235		34,045			(17,908)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	2,353	542,670	230.63		17,610		13,574		9,461			(4,036)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/11/2021	01/11/2023	526	913,740	1737.22		32,621		25,145		50,526			(7,476)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/12/2021	01/12/2023	3,867	891,127	230.44		28,908		22,283		15,850			(6,625)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/13/2021	01/13/2023	2,416	558,938	231.38		18,138		13,981		9,063			(4,157)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/15/2021	01/13/2023	3,102	717,950	231.46		23,276		17,942		11,548			(5,334)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/19/2021	01/19/2023	3,791	878,528	231.74		28,517		21,982		13,845			(6,535)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/20/2021	01/20/2023	8,343	1,935,755	232.03		62,835		48,435		29,661			(14,400)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/22/2021	01/20/2023	1,832	425,197	232.05		13,785		10,626		6,502			(3,159)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	2,047	476,891	232.99		15,480		11,932		6,667			(3,547)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/25/2021	01/25/2023	447	774,604	1734.53		27,731		21,376		43,985			(6,355)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/26/2021	01/26/2023	3,790	883,067	233.02		28,664		22,095		12,325			(6,569)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/29/2021	01/27/2023	2,027	469,422	231.55		15,219		11,731		7,619			(3,488)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/28/2021	01/27/2023	1,880	436,764	232.31		14,169		10,922		6,566			(3,247)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	01/27/2021	01/27/2023	1,987	463,098	233.01		15,032		11,587		6,480			(3,445)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/02/2021	02/02/2023	4,979	1,152,840	231.54		37,421		30,405		18,874			(7,016)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/05/2021	02/03/2023	3,462	799,914	231.05		25,933		21,071		13,762			(4,862)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/08/2021	02/08/2023	2,508	579,712	231.19		18,812		15,284		9,898			(3,527)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	1,823	422,059	231.53		13,687		11,121		6,986			(2,566)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	3,752	869,651	231.78		28,220		22,929		14,044			(5,291)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/11/2021	02/10/2023	724	1,259,519	1739.153		44,965		36,534		69,493			(8,431)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/10/2021	02/10/2023	261	453,855	1740.633		16,157		13,128		24,758			(3,029)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/16/2021	02/16/2023	3,603	824,405	228.82		26,744		21,729		17,778			(5,014)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/18/2021	02/17/2023	2,960	678,046	229.06		21,989		17,866		14,317			(4,123)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/17/2021	02/17/2023	200	347,343	1739.192		12,470		10,132		19,215			(2,338)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/23/2021	02/23/2023	4,994	1,137,566	227.77		36,891		29,974		27,151			(6,917)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/26/2021	02/24/2023	1,740	388,600	223.3		12,583		10,224		13,507			(2,359)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/25/2021	02/24/2023	3,614	807,146	223.31		26,160		21,255		28,032			(4,905)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	02/24/2021	02/24/2023	2,141	486,125	227.1		15,765		12,809		12,319			(2,956)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/03/2021	03/02/2023	1,864	417,158	223.76		13,520		11,548		14,032			(1,972)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/02/2021	03/02/2023	2,523	566,823	224.68		18,382		15,701		17,702			(2,681)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/03/2023	1,566	2,739,221	1748.625		99,982		85,401		141,776			(14,581)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	03/05/2021	03/06/2023	337	589,974	1748.625		21,534		18,394		30,578			(3,140)				

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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.	BOA B4TYDEB6GKMZ0031MB27	03/05/2021	03/07/2023	562	982,567	1748.625		35,962		30,718		50,948			(5,244)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/08/2021	03/08/2023	2,178	483,965	222.21		15,690		13,402		18,434			(2,288)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/09/2021	03/09/2023	1,987	442,889	222.91		14,358		12,265		15,995			(2,094)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/12/2021	03/10/2023	2,758	613,242	222.33		19,863		16,966		23,170			(2,897)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/10/2021	03/10/2023	3,977	888,411	223.38		28,802		24,602		30,947			(4,200)				
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		32,232		49,692			(5,503)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/16/2021	03/16/2023	5,021	1,118,385	222.73		36,258		30,970		41,119			(5,288)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/19/2021	03/17/2023	4,608	1,020,753	221.53		33,062		28,241		41,115			(4,822)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/18/2021	03/17/2023	4,116	911,959	221.57		29,557		25,246		36,623			(4,310)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/17/2021	03/17/2023	2,689	599,453	222.89		19,428		16,595		21,782			(2,833)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/23/2021	03/23/2023	4,416	983,403	222.71		31,882		27,232		36,354			(4,649)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/26/2021	03/24/2023	2,335	520,291	222.82		16,852		14,395		19,083			(2,458)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/24/2021	03/24/2023	2,224	495,712	222.91		16,071		13,727		18,057			(2,344)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/25/2021	03/24/2023	8,886	1,982,499	223.1		64,253		54,883		71,166			(9,370)				
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		62,283		90,877			(10,634)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	03/30/2021	03/30/2023	3,585	795,264	221.84		25,767		22,009		31,509			(3,758)				
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		41,224		55,941			(7,038)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	2,818	626,318	222.29		20,293		18,179		24,007			(2,114)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	03/31/2023	2,387	4,242,391	1777.153		154,847		138,717		177,270			(16,130)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	04/03/2023	1,247	2,215,763	1777.153		80,875		72,451		92,750			(8,425)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/01/2021	04/04/2023	689	1,224,958	1777.153		44,833		40,163		51,306			(4,670)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/06/2021	04/06/2023	1,588	354,074	222.99		11,472		10,277		12,913			(1,195)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/07/2021	04/06/2023	1,832	408,745	223.09		13,247		11,867		14,794			(1,380)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/09/2021	04/06/2023	4,749	1,059,817	223.16		34,296		30,723		38,153			(3,572)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/12/2021	04/12/2023	8,188	1,827,242	223.15		59,203		53,036		66,055			(6,167)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/13/2021	04/13/2023	3,797	850,554	224		27,558		24,687		28,815			(2,871)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/14/2021	04/14/2023	2,841	635,264	223.57		20,583		18,439		22,263			(2,144)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/14/2023	1,947	438,337	225.11		14,193		12,715		13,613			(1,478)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/15/2021	04/14/2023	3,283	739,747	225.31		23,968		21,471		22,608			(2,497)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/14/2023	1,532	2,746,761	1792.589		101,081		90,552		101,745			(10,529)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZ0031MB27	04/16/2021	04/17/2023	1,036	1,856,875	1792.589		68,519		61,381		68,920			(7,137)				

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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.	BOA B4TYDEB6GKMZO031MB27	04/16/2021	04/18/2023	495	887,365	1792.589		32,744		29,333		32,957			(3,411)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/19/2021	04/19/2023	4,243	953,685	224.78		30,899		27,681		30,505			(3,219)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/20/2021	04/20/2023	5,343	1,204,369	225.42		39,022		34,957		36,632			(4,065)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	2,568	578,621	225.33		18,736		16,784		17,739			(1,952)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/21/2021	04/21/2023	2,416	545,085	225.58		17,661		15,821		16,379			(1,840)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/21/2023	1,325	2,384,799	1799.826		88,261		79,068		83,432			(9,194)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/24/2023	966	1,737,799	1799.826		64,385		57,679		60,925			(6,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/23/2021	04/25/2023	341	614,200	1799.826		22,775		20,402		21,548			(2,372)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	2,913	653,509	224.37		21,167		18,962		21,696			(2,205)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/27/2021	04/27/2023	548	985,476	1797.494		36,439		32,644		35,319			(3,796)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/28/2021	04/28/2023	2,317	519,757	224.37		16,835		15,081		17,266			(1,754)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	04/30/2021	04/28/2023	2,167	486,464	224.53		15,747		14,107		15,960			(1,640)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/03/2021	05/03/2023	2,751	620,428	225.5		20,102		18,846		18,916			(1,256)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/04/2021	05/04/2023	2,960	667,793	225.58		21,636		20,284		20,245			(1,352)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/06/2021	05/05/2023	2,583	585,251	226.59		18,962		17,777		16,364			(1,185)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1,604	364,150	226.96		11,795		11,058		9,877			(737)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/05/2023	1,484	2,705,866	1823.258		99,765		93,530		77,829			(6,235)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/08/2023	1,197	2,182,544	1823.258		80,558		75,523		62,934			(5,035)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/07/2021	05/09/2023	150	273,479	1823.258		10,105		9,473		7,892			(632)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/10/2021	05/10/2023	1,881	426,978	227.05		13,843		12,977		11,540			(865)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/11/2021	05/11/2023	5,449	1,231,297	225.97		39,906		37,412		36,355			(2,494)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/12/2021	05/12/2023	1,463	327,424	223.86		10,605		9,942		11,407			(663)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/14/2021	05/12/2023	1,667	376,628	225.91		12,195		11,433		11,182			(762)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/18/2021	05/18/2023	5,080	1,144,829	225.36		37,092		34,774		35,647			(2,318)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/20/2021	05/19/2023	3,459	781,560	225.92		25,323		23,740		23,296			(1,583)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/24/2021	05/24/2023	1,726	390,314	226.13		12,650		11,859		11,480			(791)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/25/2021	05/25/2023	3,901	883,371	226.42		28,630		26,841		25,404			(1,789)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/28/2021	05/26/2023	3,526	797,313	226.15		25,817		24,203		23,446			(1,614)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	05/26/2021	05/26/2023	2,578	583,252	226.23		18,903		17,722		17,042			(1,181)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/02/2021	06/02/2023	4,182	945,673	226.12		30,640		30,001		28,009			(638)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/04/2021	06/02/2023	2,658	603,423	227.05		19,539		19,132		16,589			(407)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/03/2021	06/02/2023	1,013	1,846,739	1822.708		68,883		67,448		54,615			(1,435)				

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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		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/07/2021	06/07/2023	1,943	440,226	226.6		14,263		13,966		12,593			(297)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/08/2021	06/08/2023	2,385	540,840	226.8		17,163		15,237		15,237			(365)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/09/2021	06/09/2023	1,582	359,444	227.26		11,650		11,407		9,765			(243)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/11/2021	06/09/2023	3,668	836,523	228.03		27,087		26,522		21,340			(564)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	2,919	664,124	227.53		21,511		21,063		17,717			(448)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/14/2021	06/14/2023	829	1,506,992	1818.006		57,100		55,910		46,873			(1,190)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/15/2021	06/15/2023	2,058	468,108	227.5		15,162		14,846		12,528			(316)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/18/2021	06/16/2023	4,851	1,092,772	225.26		35,329		34,593		34,930			(736)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/16/2021	06/16/2023	3,413	769,328	225.43		24,919		24,399		24,271			(519)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/21/2021	06/21/2023	2,373	536,538	226.06		17,336		16,974		16,170			(361)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/22/2021	06/22/2023	3,950	893,926	226.31		28,945		28,342		26,437			(603)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/23/2021	06/23/2023	2,258	509,354	225.62		16,493		16,149		15,905			(344)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/24/2021	06/23/2023	3,068	692,884	225.83		22,415		21,948		21,287			(467)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/29/2021	06/29/2023	4,263	964,846	226.33		31,222		30,572		28,623			(650)				
Destinations PTPT		N/A	Equity/Index.	BOA B4TYDEB6GKMZO031MB27	06/30/2021	06/30/2023	3,768	854,242	226.73		27,652		27,076		24,574			(576)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/02/2020	07/02/2021	28,946	90,601,183	3130.01	2,806,392			116,933		8,294,386			(1,403,196)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/06/2020	07/06/2021	5,098	16,208,665	3179.72	309,370			12,890		630,375			(154,685)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/07/2020	07/07/2021	767	2,411,498	3145.32	33,761			1,407		54,258			(16,880)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/08/2020	07/08/2021	13,988	44,340,289	3169.94	1,114,214			46,426		2,730,121			(557,107)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/10/2020	07/09/2021	986	3,141,855	3185.04	45,557			1,898		70,690			(22,778)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/10/2020	07/12/2021	330	1,049,518	3185.04	15,218			634		23,613			(7,609)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/13/2020	07/13/2021	12,416	39,176,038	3155.22	1,044,218			43,509		2,601,281			(522,109)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/14/2020	07/14/2021	15,136	48,399,058	3197.52	1,160,305			48,346		2,523,920			(580,153)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/15/2020	07/15/2021	15,181	48,981,148	3226.56	1,195,601			49,817		2,749,414			(597,800)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/16/2020	07/16/2021	2,953	9,496,198	3215.57	187,763			7,823		414,618			(93,882)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/17/2020	07/16/2021	24,026	77,476,641	3224.73	2,010,077			83,753		5,083,541			(1,005,038)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/17/2020	07/19/2021	12,977	41,846,397	3224.73	1,168,595			48,691		2,903,313			(584,297)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/21/2020	07/21/2021	14,748	48,040,268	3257.3	1,154,267			48,094		2,515,675			(577,134)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/22/2020	07/22/2021	2,973	9,739,946	3276.02	212,765			8,865		479,970			(106,382)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/24/2019	07/24/2021	36	107,382	3019.56	2,459			51		9,138			(615)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/27/2020	07/27/2021	2,962	9,594,227	3239.41	188,501			7,854		396,255			(94,251)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/28/2020	07/28/2021	12,422	39,977,909	3218.44	918,860			38,286		1,920,576			(459,430)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	07/29/2020	07/29/2021	4,331	14,113,485	3258.44	294,559			12,273		664,002			(147,280)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/03/2020	08/03/2021	12,776	42,093,052	3294.61	1,096,880			137,110		2,402,899			(548,440)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/04/2020	08/04/2021	14,894	49,248,117	3306.51	1,132,889			141,611		2,375,882			(566,445)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/05/2020	08/05/2021	3,925	13,062,875	3327.77	259,181			32,398		572,680			(129,591)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/06/2020	08/06/2021	13,645	45,699,196	3349.16	1,196,048			149,506		2,882,461			(598,024)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/07/2020	08/07/2021	2,819	9,445,866	3351.28	183,413			22,927		392,701			(91,707)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/07/2020	08/08/2021	3,119	10,451,381	3351.28	235,667			29,458		570,813			(117,833)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/07/2020	08/09/2021	2,435	8,159,487	3351.28	170,068			21,258		380,662			(85,034)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/11/2020	08/11/2021	17,343	57,817,254	3333.69	1,253,596			156,700		2,560,907			(626,798)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL77OX0HC3ZE78	08/12/2020	08/12/2021	4,702	15,893,688	3380.35	314,930			39,366		666,919			(157,465)				

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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	08/14/2020	08/14/2021	2,784	9,389,904	3372.85	207,065			25,883		463,074			(103,532)				
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			20,805		367,515			(83,221)				
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			21,422		378,857			(85,687)				
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			149,798		2,499,271			(599,191)				
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			30,169		509,767			(120,678)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	08/19/2020	08/19/2021	3,568	12,042,178	3374.85	223,320			27,915		471,660			(111,660)				
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			379		30,563			(1,515)				
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			27,887		464,194			(111,549)				
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			25,103		413,113			(100,413)				
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			30,498		510,665			(121,990)				
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			121,352		2,098,969			(485,406)				
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			29,851		481,017			(119,403)				
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			114,949		1,837,554			(459,794)				
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			130,929		2,133,555			(523,717)				
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			256,536		4,242,183			(1,026,143)				
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			130,454		2,173,941			(521,815)				
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			162,305		2,569,161			(649,221)				
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			163,751		1,490,616			(393,003)				
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			41,739		381,846			(100,174)				
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			577,753		5,892,936			(1,386,608)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/03/2020	09/03/2021	14,387	49,707,707	3455.06	951,967			198,326		2,368,550			(475,983)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/03/2021	274	7,706,951	28133.31	146,308			30,481		241,077			(73,154)				
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			37,481		356,035			(89,955)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/04/2021	48	1,356,455	28133.31	22,015			4,586		58,417			(11,007)				
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			31,335		298,640			(75,203)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/05/2021	101	2,852,572	28133.31	53,251			11,094		107,425			(26,626)				
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			36,569		344,056			(87,766)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/06/2021	58	1,631,059	28133.31	24,989			5,206		49,468			(12,495)				
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			212,688		1,987,624			(510,450)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/04/2020	09/07/2021	98	2,757,257	28133.31	56,172			11,703		96,405			(28,086)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/08/2020	09/08/2021	3,197	10,651,469	3331.84	223,073			46,474		448,679			(111,537)				
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			188,725		1,837,995			(452,940)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2020	09/10/2021	12,917	43,132,095	3339.19	987,068			205,639		2,107,611			(493,534)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/11/2020	09/10/2021	895	2,990,477	3340.97	42,764			8,909		64,782			(21,382)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	09/10/2020	09/10/2021	173	4,753,653	27534.58	75,137			15,654		130,780			(37,569)				

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Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/11/2020	09/10/2021	230	6,366,642	27665.64	118,924			24,776		209,823			(59,462)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/11/2020	09/11/2021	102	2,819,974	27665.64	45,654			9,511		89,373			(22,827)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/11/2020	09/12/2021	64	1,777,035	27665.64	25,946			5,405		49,489			(12,973)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/11/2020	09/13/2021	574	1,919,292	3340.97	27,446			5,718		41,483			(13,723)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/11/2020	09/13/2021	106	2,928,142	27665.64	57,462			11,971		105,345			(28,731)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/14/2020	09/14/2021	12,600	42,632,654	3383.54	1,064,399			221,750		2,238,165			(532,200)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/14/2020	09/14/2021	167	4,662,673	27993.33	86,940			18,112		156,934			(43,470)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/15/2020	09/15/2021	11,463	38,989,530	3401.2	848,539			176,779		1,628,018			(424,269)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/16/2020	09/16/2021	3,442	11,652,549	3385.49	234,384			48,830		518,402			(117,192)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/16/2020	09/16/2021	207	5,797,485	28032.38	102,429			21,339		195,571			(51,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/17/2021	23,095	76,664,225	3319.47	2,189,997			456,249		5,233,311			(1,094,999)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/17/2020	09/17/2021	15,368	51,589,246	3357.01	1,170,098			243,770		2,547,187			(585,049)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/17/2021	217	5,996,413	27657.42	111,572			23,244		195,075			(55,786)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/18/2021	3,403	11,297,075	3319.47	213,521			44,484		470,794			(106,761)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/18/2021	95	2,629,407	27657.42	48,305			10,064		87,447			(24,153)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/19/2021	2,666	8,848,222	3319.47	176,075			36,682		396,258			(88,038)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/19/2021	46	1,274,174	27657.42	22,021			4,588		39,126			(11,010)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/20/2021	17,072	56,670,304	3319.47	1,350,848			281,427		2,818,132			(675,424)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/18/2020	09/20/2021	241	6,658,926	27657.42	130,558			27,200		233,665			(65,279)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/21/2020	09/21/2021	12,079	39,631,005	3281.06	992,565			206,784		2,155,312			(496,282)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/22/2020	09/22/2021	3,163	10,487,657	3315.57	220,006			45,835		495,443			(110,003)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/23/2020	09/23/2021	12,142	39,303,620	3236.92	900,683			187,642		1,876,474			(450,342)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/24/2020	09/24/2021	14,812	48,089,142	3246.59	1,116,597			232,624		2,622,477			(558,299)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/24/2021	965	3,181,672	3298.46	43,907			9,147		68,776			(21,954)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/25/2021	3,340	11,017,265	3298.46	230,366			47,993		513,444			(115,183)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/26/2021	2,569	8,473,360	3298.46	188,667			39,306		427,696			(94,334)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/25/2020	09/27/2021	4,193	13,831,545	3298.46	283,290			59,019		610,774			(141,645)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	09/29/2020	09/29/2021	4,701	15,679,371	3335.47	290,938			60,612		598,573			(145,469)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/01/2021	21,564	72,204,798	3348.44	2,026,680			591,115		4,701,782			(1,013,340)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/01/2020	10/01/2021	3,067	10,370,078	3380.8	217,513			63,441		481,804			(108,757)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/02/2021	3,831	12,826,445	3348.44	251,179			73,260		535,029			(125,589)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/03/2021	2,941	9,846,976	3348.44	201,005			58,627		424,255			(100,503)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/02/2020	10/04/2021	14,705	49,237,997	3348.44	1,224,939			357,274		2,644,001			(612,470)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/05/2020	10/05/2021	3,688	12,571,497	3408.63	253,867			74,045		519,555			(126,934)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/06/2020	10/06/2021	14,251	47,897,754	3360.95	1,106,556			322,745		2,301,419			(553,278)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	10/07/2020	10/07/2021	4,428	15,140,911	3419.45	304,908			88,931		677,849			(152,454)				

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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	10/08/2020	10/08/2021	13,658	47,076,711	3446.83	1,090,429			318,042		2,290,886			(545,214)				
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			314,044		2,153,189			(538,361)				
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			326,562		2,143,311			(559,820)				
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			327,431		2,216,558			(561,310)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/15/2020	10/15/2021	3,262	11,361,516	3483.34	190,230			55,484		414,207			(95,115)				
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			687,582		5,221,762			(1,178,711)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/15/2021	274	7,847,359	28606.31	145,444			42,421		253,603			(72,722)				
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			50,396		365,699			(86,392)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/16/2021	118	3,382,543	28606.31	64,230			18,734		116,014			(32,115)				
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			60,700		435,411			(104,057)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/17/2021	41	1,183,163	28606.31	23,119			6,743		42,224			(11,559)				
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			413,541		2,818,135			(708,927)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/16/2020	10/18/2021	232	6,628,061	28606.31	133,281			38,874		236,261			(66,640)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/19/2020	10/19/2021	4,357	14,930,824	3426.92	308,451			89,965		638,679			(154,226)				
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			339,111		2,291,514			(581,333)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/20/2020	10/20/2021	179	5,066,678	28308.79	93,977			27,410		160,650			(46,988)				
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			83,518		608,666			(143,173)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/22/2020	10/22/2021	3,271	11,295,824	3453.49	197,134			57,497		388,096			(98,567)				
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			576,246		4,079,288			(987,851)				
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			63,515		453,974			(108,883)				
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			52,480		374,233			(89,965)				
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			433,530		2,957,337			(743,194)				
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			407,074		2,947,866			(697,841)				
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			410,854		2,877,349			(704,322)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	10/28/2020	10/28/2021	11,955	39,104,497	3271.03	881,524			257,111		1,762,218			(440,762)				
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			652,158		5,355,836			(1,117,985)				
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			321,707		2,435,777			(551,497)				
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			101,049		599,510			(134,732)				
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			109,991		618,893			(146,655)				
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			427,465		2,232,623			(569,953)				
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			68,743		399,928			(91,658)				
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			46,044		269,427			(61,392)				
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			67,029		383,987			(89,372)				
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			444,535		2,411,474			(592,714)				

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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.	CIBC 2IGI19DL770X0HC3ZE78	11/09/2020	11/09/2021	159	4,639,948	29157.97	83,642			31,366		141,288			(41,821)				
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			28,594		155,518			(38,125)				
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			88,088		510,157			(117,451)				
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			409,023		2,032,263			(545,364)				
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			72,736		406,660			(96,981)				
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			680,882		3,635,846			(907,843)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/12/2021	220	6,488,166	29479.81	114,824			43,059		183,912			(57,412)				
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			62,512		339,868			(83,350)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/13/2021	72	2,126,100	29479.81	42,979			16,117		78,787			(21,489)				
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			58,899		322,219			(78,532)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/14/2021	40	1,185,436	29479.81	23,946			8,980		44,161			(11,973)				
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			398,735		2,105,625			(531,647)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/13/2020	11/15/2021	211	6,224,236	29479.81	118,236			44,338		203,729			(59,118)				
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			65,051		357,838			(86,735)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/17/2020	11/17/2021	4,606	16,625,458	3609.53	311,622			116,858		624,342			(155,811)				
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			428,232		2,206,769			(570,975)				
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			77,419		22,000			(103,225)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/19/2021	1,003	3,567,096	3557.54	51,366			19,262		74,194			(25,683)				
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			376,389		1,982,583			(501,851)				
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			89,543		524,934			(119,391)				
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			46,647		260,320			(62,196)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/20/2020	11/22/2021	3,428	12,194,111	3557.54	227,117			85,169		458,032			(113,559)				
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			313,275		1,567,697			(417,700)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/23/2020	11/23/2021	132	3,902,271	29591.27	77,832			29,187		134,419			(38,916)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/24/2021	478	1,733,730	3629.65	24,966			9,362		35,513			(12,483)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/24/2020	11/24/2021	2,903	10,551,896	3635.41	184,040			69,015		362,797			(92,020)				
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			84,811		445,639			(113,082)				
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			60,172		329,152			(80,229)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/25/2020	11/26/2021	298	1,082,688	3629.65	15,591			5,847		22,150			(7,795)				
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			559,286		3,054,782			(745,715)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	11/27/2020	11/26/2021	136	4,053,352	29910.37	79,569			29,838		124,983			(39,785)				

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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 21GI19DL770X0HC3ZE78	11/27/2020	11/27/2021	2,058	7,488,026	3638.35	138,911			52,092		299,905			(69,456)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/27/2021	65	1,933,675	29910.37	32,075			12,028		62,505			(16,037)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/28/2021	1,245	4,530,986	3638.35	80,814			30,305		152,911			(40,407)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/28/2021	34	1,026,925	29910.37	22,678			8,504		46,441			(11,339)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/29/2021	1,616	2,787,042	1725.129	64,820			24,307		126,914			(32,410)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/29/2021	4,449	13,091,937	2942.96	173,505			65,064		356,315			(86,752)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/29/2021	12,817	46,631,379	3638.35	1,053,273			394,977		1,977,881			(526,636)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	11/27/2020	11/29/2021	145	4,335,054	29910.37	72,865			27,324		119,285			(36,432)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/01/2020	12/01/2021	4,530	16,592,584	3662.45	289,003			132,460		561,758			(144,501)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/02/2020	12/02/2021	14,259	52,317,211	3669.01	1,039,147			476,276		1,836,382			(519,574)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/03/2020	12/03/2021	2,812	10,310,214	3666.72	179,633			82,332		360,362			(89,816)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/07/2020	12/07/2021	3,658	13,506,447	3691.96	267,020			122,384		524,954			(133,510)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/08/2020	12/08/2021	15,046	55,704,145	3702.25	1,171,150			536,777		2,025,546			(585,575)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/09/2020	12/09/2021	15,445	56,726,970	3672.82	1,191,428			546,071		2,154,930			(595,714)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/09/2020	12/09/2021	201	6,033,426	30068.81	103,033			47,223		164,990			(51,516)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/11/2020	12/10/2021	20,788	76,155,817	3663.46	1,916,760			878,515		3,550,967			(958,380)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/10/2020	12/10/2021	3,426	12,567,969	3668.1	218,011			99,922		420,536			(109,006)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/11/2020	12/13/2021	10,443	38,258,211	3663.46	971,953			445,478		1,787,858			(485,976)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/14/2020	12/14/2021	4,096	14,939,653	3647.49	266,062			121,945		511,916			(133,031)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/15/2020	12/15/2021	3,971	14,671,391	3694.62	281,234			128,899		534,410			(140,617)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/16/2020	12/16/2021	4,258	15,759,815	3701.17	269,884			123,697		532,248			(134,942)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/18/2020	12/17/2021	939	3,483,041	3709.41	48,763			22,350		69,214			(24,381)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/17/2020	12/17/2021	3,459	12,876,854	3722.48	226,819			103,959		421,483			(113,410)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/18/2020	12/20/2021	606	2,246,272	3709.41	31,448			14,414		44,561			(15,724)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/21/2020	12/21/2021	3,278	12,110,268	3694.92	249,913			114,544		476,024			(124,957)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/22/2020	12/22/2021	4,391	16,190,926	3687.26	302,403			138,601		574,425			(151,201)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/22/2020	12/22/2021	188	5,636,838	30015.51	95,904			43,956		155,337			(47,952)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/23/2020	12/23/2021	805	2,970,913	3690.01	41,593			19,063		59,099			(20,796)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/24/2020	12/23/2021	512	1,896,340	3703.06	26,928			12,342		37,612			(13,464)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/23/2020	12/23/2021	242	7,277,336	30129.83	129,366			59,293		208,852			(64,683)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/24/2020	12/27/2021	346	1,282,225	3703.06	18,208			8,345		25,376			(9,104)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/28/2020	12/28/2021	844	3,152,314	3735.36	45,078			20,661		61,874			(22,539)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/29/2020	12/29/2021	3,659	13,637,667	3727.04	261,203			119,718		484,934			(130,602)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/30/2020	12/31/2021	71,939	7,050,000	98	71,500			32,771		132,294			(35,750)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/30/2020	12/31/2021	159,807	15,980,688	100	188,500			86,396		35,574			(94,250)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2020	12/31/2021	21,206	79,650,643	3756.07	2,055,354			942,037		3,456,464			(1,027,677)				
S&P Digital		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	12/31/2020	01/03/2022	7,777	29,209,225	3756.07	819,967			375,818		1,421,750			(409,983)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/04/2021	01/04/2022	19,165	70,921,582	3700.65		1,774,431		961,150		3,049,341			(813,281)				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	CIBC 21GI19DL770X0HC3ZE78	01/06/2021	01/07/2022	157,920	15,792,000	100		182,600		98,908		55,455			(83,692)				

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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	01/07/2021	01/07/2022	2,746	10,445,330	3803.79		191,482		103,720		342,727			(87,763)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/08/2021	01/07/2022	582	2,224,279	3824.68		32,252		17,470		42,317			(14,782)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/08/2021	01/10/2022	493	1,884,312	3824.68		27,323		14,800		35,773			(12,523)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/11/2021	01/11/2022	2,593	9,853,598	3799.61		185,816		100,650		332,993			(85,165)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/12/2021	01/12/2022	599	2,278,029	3801.19		32,576		17,645		43,488			(14,931)				
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		108,782		365,209			(92,046)				
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		68,841		234,552			(58,250)				
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		60,445		198,491			(51,145)				
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		566,354		1,688,028			(479,223)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2021	01/28/2022	421	1,564,871	3714.24		22,221		12,036		30,261			(10,185)				
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		111,014		800,726			(93,935)				
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		95,421		338,892			(80,740)				
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		60,140		207,514			(50,888)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	01/29/2021	01/31/2022	2,321	8,620,880	3714.24		166,257		90,056		291,737			(76,201)				
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		81,538		224,757			(48,923)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/05/2021	02/04/2022	713	2,771,574	3886.83		39,356		24,598		50,710			(14,759)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/04/2021	02/04/2022	117	3,629,479	31055.86		64,744		40,465		93,948			(24,279)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/05/2021	02/07/2022	234	908,955	3886.83		12,907		8,067		16,600			(4,840)				
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		111,696		301,671			(67,018)				
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		113,459		308,571			(68,075)				
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		621,877		1,429,678			(373,126)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/11/2022	179	5,616,344	31458.4		92,906		58,066		121,777			(34,840)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/12/2022	84	2,645,748	31458.4		49,060		30,663		82,972			(18,398)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/13/2022	52	1,621,713	31458.4		25,876		16,172		42,486			(9,703)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/14/2022	93	2,936,930	31458.4		48,678		30,424		70,938			(18,254)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/12/2021	02/15/2022	73	2,299,254	31458.4		44,615		27,884		59,818			(16,730)				
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		97,375		258,555			(58,425)				
S&P Digital		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/17/2021	02/17/2022	2,627	10,329,000	3931.33		188,185		117,616		301,550			(70,569)				
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		78,674		207,090			(47,204)				
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			736		6,720			(589)				
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		82,209		227,066			(49,325)				
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		114,552		321,311			(68,731)				
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		665,469		1,519,315			(399,282)				
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		38,750		49,412			(23,250)				
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		108,125		136,051			(64,875)				

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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 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	02/25/2021	02/25/2022	2,133	8,169,160	3829.34		159,592		99,745		287,618			(59,847)				
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		127,704		308,473			(52,584)				
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		147,579		369,438			(60,768)				
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		134,065		372,729			(55,203)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/03/2021	03/03/2022	215	6,724,782	31270.09		132,923		94,154		203,611			(38,769)				
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		1,581,201		3,469,528			(651,083)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/04/2021	03/04/2022	148	4,570,168	30924.14		80,737		57,188		115,933			(23,548)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/04/2022	164	5,176,807	31496.3		85,554		60,601		112,217			(24,953)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/05/2022	97	3,067,604	31496.3		53,377		37,808		81,176			(15,568)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/06/2022	46	1,435,932	31496.3		29,432		20,848		47,133			(8,584)				
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		669,174		1,451,222			(275,542)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/05/2021	03/07/2022	104	3,290,547	31496.3		58,384		41,355		79,073			(17,029)				
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		114,740		296,169			(47,246)				
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		148,497		381,166			(61,146)				
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		872,020		1,825,888			(359,067)				
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		125,471		294,987			(51,664)				
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		853,388		1,721,461			(351,395)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/16/2021	03/16/2022	166	5,450,625	32825.95		96,607		68,430		118,487			(28,177)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/17/2021	03/17/2022	183	6,029,196	33015.37		118,139		83,681		141,231			(34,457)				
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		1,778,065		3,816,419			(732,144)				
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		128,259		318,279			(52,812)				
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		759,181		1,606,509			(312,604)				
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		1,095,337		2,300,827			(451,021)				
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		108,206		275,657			(44,555)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/23/2021	03/23/2022	159	5,152,595	32423.15		99,813		70,701		128,473			(29,112)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/24/2021	03/24/2022	3,397	13,209,707	3889.14		289,899		205,345		560,075			(84,554)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/25/2022	212	7,026,497	33072.88		122,959		87,096		134,569			(35,863)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/26/2022	54	1,786,565	33072.88		24,966		17,684		30,986			(7,282)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/27/2022	91	3,010,734	33072.88		49,674		35,186		63,620			(14,488)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/26/2021	03/28/2022	145	4,808,202	33072.88		84,957		60,178		99,073			(24,779)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/29/2021	03/29/2022	1,940	7,702,504	3971.09		158,820		112,497		274,053			(46,322)				

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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	03/30/2021	03/30/2022	9,437	37,358,077	3958.55		963,737		682,647		1,378,462			(281,090)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	03/31/2021	03/31/2022	3,173	12,605,130	3972.89		251,344		178,036		460,230			(73,309)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/05/2021	04/05/2022	16,156	65,882,132	4077.91		1,802,435		1,426,928		2,397,887			(375,507)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/06/2021	04/06/2022	1,814	7,390,562	4073.94		144,631		114,500		221,886			(30,131)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/07/2021	04/07/2022	1,930	7,872,615	4079.95		157,200		124,450		245,751			(32,750)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/07/2021	04/07/2022	141	4,705,207	33446.26		83,221		65,884		94,688			(17,338)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/07/2021	04/08/2022	113,660	11,366,000	100		154,800		122,550		175,467			(32,250)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/08/2021	04/08/2022	2,755	11,286,835	4097.17		211,831		167,699		317,011			(44,131)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/12/2021	04/12/2022	2,074	8,562,348	4127.99		141,016		111,637		190,154			(29,378)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/13/2021	04/13/2022	2,671	11,062,134	4141.59		208,710		165,229		278,956			(43,481)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/14/2021	04/14/2022	2,448	10,096,818	4124.66		192,839		152,665		271,806			(40,175)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/15/2021	04/14/2022	10,275	42,852,646	4170.42		1,125,910		891,346		1,280,730			(234,565)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/19/2021	04/19/2022	2,124	8,842,182	4163.26		170,788		135,207		205,633			(35,581)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/20/2021	04/20/2022	2,276	9,412,751	4134.94		184,309		145,911		235,698			(38,398)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	3,136	13,089,032	4173.42		232,035		183,694		280,500			(48,341)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/21/2021	04/21/2022	224	7,637,499	34137.31		134,339		106,352		125,637			(27,987)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/26/2021	04/26/2022	2,218	9,289,917	4187.62		175,149		138,660		208,501			(36,489)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/27/2021	04/27/2022	2,055	8,602,932	4186.72		163,746		129,632		196,860			(34,114)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/28/2021	04/28/2022	2,534	10,598,209	4183.18		205,714		162,857		249,375			(42,857)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/29/2022	19,759	82,616,356	4181.17		2,384,620		1,887,824		2,623,353			(496,796)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/29/2021	04/29/2022	2,022	8,516,658	4211.47		167,915		132,933		184,351			(34,982)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/29/2022	225	7,616,519	33874.85		137,380		108,759		134,812			(28,621)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	04/30/2022	57	1,930,938	33874.85		28,788		22,791		30,112			(5,998)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/01/2022	70	2,378,263	33874.85		41,669		32,988		45,088			(8,681)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2022	9,286	38,824,525	4181.17		1,062,937		841,492		1,171,062			(221,445)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	04/30/2021	05/02/2022	116	3,922,438	33874.85		70,037		55,446		71,423			(14,591)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/03/2021	05/03/2022	1,980	8,300,235	4192.66		152,107		133,094		177,233			(19,013)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/05/2021	05/05/2022	2,716	11,319,931	4167.59		232,007		203,006		292,968			(29,001)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/06/2021	05/06/2022	2,630	11,050,919	4201.62		211,304		184,891		241,517			(26,413)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/12/2021	05/12/2022	2,528	10,269,954	4063.04		215,808		188,832		313,119			(26,976)				

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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	05/13/2021	05/13/2022	2,922	12,015,928	4112.5		232,376		203,329		309,217			(29,047)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/13/2022	180	6,174,160	34382.13		99,734		87,267		87,650			(12,467)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/14/2022	90	3,080,719	34382.13		45,520		39,830		40,517			(5,690)				
Dow Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/15/2022	39	1,357,699	34382.13		24,123		21,107		22,049			(3,015)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/14/2021	05/16/2022	123	4,220,860	34382.13		77,319		67,654		69,032			(9,665)				
Dow Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/17/2021	05/17/2022	108	3,705,832	34327.79		65,730		57,514		58,686			(8,216)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/18/2021	05/18/2022	2,745	11,331,917	4127.83		223,059		195,176		290,158			(27,882)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/19/2021	05/19/2022	10,149	41,770,711	4115.68		1,015,145		888,252		1,189,488			(126,893)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/20/2021	05/20/2022	2,553	10,620,137	4159.12		212,554		185,985		263,126			(26,569)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/25/2021	05/25/2022	1,747	7,316,731	4188.13		154,823		135,470		189,146			(19,353)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/26/2021	05/26/2022	1,576	6,613,233	4195.99		130,354		114,060		160,200			(16,294)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	05/27/2021	05/27/2022	2,724	11,442,579	4200.88		215,655		188,698		258,330			(26,957)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/01/2021	06/01/2022	2,751	11,561,154	4202.04		228,417		218,900		272,320			(9,517)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/02/2021	06/02/2022	12,730	53,569,538	4208.12		1,212,392		1,161,875		1,343,919			(50,516)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/03/2020	06/03/2022	42	131,367	3122.87	5,123			2,455		24,096			(1,281)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/03/2021	06/03/2022	2,738	11,481,169	4192.85		223,727		214,405		268,765			(9,322)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/07/2021	06/07/2022	10,425	44,061,229	4226.52		1,170,985		1,122,194		1,254,418			(48,791)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/08/2021	06/08/2022	2,272	9,603,367	4227.26		172,168		164,995		196,178			(7,174)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/09/2021	06/09/2022	2,853	12,038,413	4219.55		224,981		215,606		260,777			(9,374)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/09/2021	06/10/2022	106,870	10,687,000	100		138,000		132,250		158,060			(5,750)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/10/2021	06/10/2022	2,227	9,439,357	4239.18		162,461		155,691		180,768			(6,769)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/16/2021	06/17/2022	134,810	13,481,000	100		184,500		176,813		201,390			(7,688)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/17/2021	06/17/2022	2,082	8,791,792	4221.86		163,489		156,677		188,439			(6,812)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/21/2021	06/21/2022	2,267	9,578,231	4224.79		184,581		176,890		206,894			(7,691)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/22/2021	06/22/2022	2,083	8,843,275	4246.44		172,798		165,598		187,544			(7,200)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/23/2021	06/23/2022	2,462	10,445,019	4241.84		193,185		185,135		223,376			(8,049)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/24/2021	06/24/2022	1,734	7,398,211	4266.49		137,782		132,041		145,389			(5,741)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/25/2021	06/25/2022	2,771	11,861,585	4280.7		198,139		189,883		208,669			(8,256)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/25/2021	06/26/2022	1,977	8,463,648	4280.7		149,586		143,353		154,476			(6,233)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL770X0HC3ZE78	06/25/2021	06/27/2022	2,204	9,433,341	4280.7		160,876		154,173		164,407			(6,703)				

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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 2IGI19DL77OXOHC3ZE78	06/28/2021	06/28/2022	2,213	9,494,469	4290.61		168,010		161,010		164,921			(7,000)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	06/30/2021	06/30/2022	2,400	10,313,468	4297.5		183,743		176,087		184,875			(7,656)				
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			2,609		22,143			(1,252)				
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			3,257		28,630			(1,563)				
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			2,354		17,433			(1,046)				
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			12,581		30,465			(4,575)				
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			65,460		154,138			(23,804)				
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			13,509		31,772			(4,912)				
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			2,261		10,115			(775)				
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		2,871		7,303			(490)				
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		16,592		42,970			(2,833)				
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		5,605		14,362			(957)				
S&P 500 Index Option MAV		N/A	Equity/Index.	CIBC 2IGI19DL77OXOHC3ZE78	04/14/2021	04/14/2023	56	230,639	4124.66		6,550		5,868		8,914			(682)				
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			15,483		3,472,680			(185,791)				
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			12,124		2,727,667			(145,490)				
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			13,409		1,386,149			(160,905)				
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			9,675		1,243,386			(116,106)				
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			10,432		987,939			(125,187)				
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			127,323		2,317,586			(509,291)				
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			38,002		1,666,831			(152,008)				
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			32,466		777,849			(129,863)				
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			46,074		2,238,581			(110,578)				
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			39,467		1,221,118			(94,721)				
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			50,721		2,043,879			(121,732)				
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			48,159		1,376,781			(115,582)				
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			73,141		1,647,954			(125,385)				

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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.	CITI E570DZWZ7FF32TWEFA76	10/09/2020	10/09/2021	7,121	24,760,268	3477.13	213,069			62,145		1,344,972			(106,534)				
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			70,381		1,943,200			(120,653)				
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			60,826		1,777,654			(104,272)				
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			59,736		1,363,966			(102,405)				
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			64,577		1,371,147			(110,703)				
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			68,565		1,978,755			(117,540)				
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			70,884		413,034			(94,513)				
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			86,855		1,209,828			(115,807)				
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			99,345		1,037,416			(108,376)				
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			116,992		736,738			(127,628)				
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			99,977		967,785			(109,066)				
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			131,782		1,265,234			(143,762)				
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			118,532		959,548			(129,308)				
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			14,828		58,396			(16,176)				
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			127,231		1,485,569			(138,797)				
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			555,776		2,026,630			(606,301)				
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			115,278		477,723			(125,757)				
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			46,803		194,810			(51,058)				
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			162,360		1,210,658			(177,120)				
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			160,777		1,118,524			(175,393)				
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			70,451		743,085			(76,855)				
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			92,491		716,368			(100,899)				
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		165,293		615,003			(139,863)				
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		114,467		582,462			(96,857)				
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		191,570		1,390,015			(162,097)				
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		133,905		983,890			(113,304)				

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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.	CITI E570DZWZ7FF32TWEFA76	01/15/2021	01/16/2022	5,009	18,873,877	3768.25		175,834		95,244		652,931			(80,591)				
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		152,061		1,053,933			(128,667)				
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		122,992		611,782			(104,070)				
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		164,445		876,741			(139,146)				
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		119,930		695,627			(101,479)				
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		613,193		1,684,397			(518,856)				
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		162,379		814,183			(137,398)				
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		138,508		996,529			(117,199)				
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		112,679		910,094			(95,344)				
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		127,639		1,047,690			(108,002)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	02/04/2021	02/04/2022	7,554	29,245,338	3871.74		267,143		166,965		564,902			(100,179)				
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		193,282		681,842			(115,969)				
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		169,160		925,351			(101,496)				
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		187,588		592,041			(112,553)				
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		150,536		595,601			(90,322)				
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		140,613		765,055			(84,368)				
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		109,497		571,604			(65,698)				
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		168,967		606,741			(101,380)				
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		143,487		622,081			(86,092)				
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		158,177		654,339			(94,906)				
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		677,789		1,590,188			(406,674)				
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		1,422,238		3,585,432			(853,343)				
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		163,720		815,075			(98,232)				
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		160,811		835,606			(96,486)				
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		811,144		2,527,741			(486,687)				
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		868,374		2,256,679			(357,566)				
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		881,181		1,965,861			(362,839)				
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		212,515		775,626			(87,506)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	03/15/2021	03/15/2022	364	1,445,313	3968.94		20,668		14,640		25,078			(6,028)				
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		219,969		760,414			(90,575)				
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		220,214		672,723			(90,676)				

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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.	CITI E570DZWZ7FF32TWEFA76	03/25/2020	03/25/2022	769	1,260,261	1639.534	42,597			15,086		130,638			(10,649)				
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		175,926		514,211			(72,440)				
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		285,841		915,929			(117,699)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/05/2021	04/05/2022	631	2,573,551	4077.91		37,316		29,542		41,977			(7,774)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/06/2021	04/06/2022	327	1,331,159	4073.94		19,302		15,281		21,750			(4,021)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/07/2021	04/07/2022	8,186	33,398,433	4079.95		374,336		296,350		710,039			(77,987)				
S&P Digital		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/08/2021	04/08/2022	436	1,784,992	4097.17		25,882		20,490		28,760			(5,392)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2021	04/08/2022	18,624	76,895,583	4128.8		2,096,289		1,659,562		2,535,601			(436,727)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/09/2021	04/11/2022	8,414	34,740,623	4128.8		958,866		759,102		1,157,067			(199,764)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/15/2021	04/14/2022	9,533	39,754,980	4170.42		405,355		320,906		959,866			(84,449)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/16/2021	04/16/2022	8,876	37,149,298	4185.47		378,614		299,736		652,519			(78,878)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/16/2021	04/17/2022	10,371	43,406,330	4185.47		456,409		361,324		746,732			(95,085)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/16/2021	04/18/2022	6,234	26,092,698	4185.47		277,186		219,439		379,214			(57,747)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/20/2021	04/20/2022	7,872	32,550,470	4134.94		375,987		297,656		640,721			(78,331)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/21/2021	04/21/2022	1,612	2,901,391	1800.153		68,347		54,108		61,622			(14,239)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/26/2021	04/26/2022	6,091	25,505,203	4187.62		276,264		218,709		468,519			(57,555)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/27/2021	04/27/2022	8,028	33,611,152	4186.72		388,912		307,889		676,453			(81,023)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/30/2021	04/30/2022	8,073	33,752,740	4181.17		361,528		286,210		638,545			(75,318)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/30/2021	05/01/2022	7,393	30,909,689	4181.17		339,483		268,757		574,794			(70,726)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	04/30/2021	05/02/2022	7,078	29,595,418	4181.17		326,368		258,375		584,554			(67,993)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/06/2021	05/06/2022	7,651	32,147,990	4201.62		341,028		298,400		594,487			(42,629)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/10/2021	05/10/2022	7,482	31,337,354	4188.43		346,406		303,106		608,736			(43,301)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/17/2021	05/17/2022	2,516	4,576,817	1819.387		108,085		94,574		80,359			(13,511)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/17/2021	05/17/2022	9,304	38,736,109	4163.29		419,613		367,161		753,801			(52,452)				
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			13,008		78,920			(7,433)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/18/2021	05/18/2022	8,105	33,456,861	4127.83		377,473		330,289		663,950			(47,184)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E570DZWZ7FF32TWEFA76	05/24/2021	05/24/2022	7,172	30,100,201	4197.05		340,032		297,528		559,031			(42,504)				

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 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/25/2021	05/25/2022	5,044	21,123,627	4188.13		246,414		215,613		389,627			(30,802)				
S&P Digital		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/26/2021	05/26/2022	375	1,573,122	4195.99		22,968		20,097		23,369			(2,871)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/01/2021	06/01/2022	8,064	33,883,935	4202.04		389,141		372,927		564,125			(16,214)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/02/2021	06/02/2022	8,346	35,119,109	4208.12		420,985		403,444		588,361			(17,541)				
S&P Digital		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/03/2021	06/03/2022	368	1,541,324	4192.85		22,503		21,566		22,928			(938)				
S&P Digital		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/08/2021	06/08/2022	9,165	38,741,005	4227.26		477,611		457,710		635,081			(19,900)				
S&P Digital		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/14/2021	06/14/2022	251	1,067,392	4255.15		15,477		14,832		15,151			(645)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/16/2021	06/16/2022	9,521	40,212,221	4223.7		455,817		436,825		551,032			(18,992)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/17/2021	06/17/2022	9,088	38,367,509	4221.86		458,307		439,211		584,282			(19,096)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/22/2021	06/22/2022	7,906	33,572,109	4246.44		409,402		392,344		481,467			(17,058)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	06/24/2021	06/24/2022	7,588	32,373,188	4266.49		367,250		351,948		434,037			(15,302)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	12/08/2020	12/08/2022	235	405,564	1727.127	14,722			10,735		23,912			(3,680)				
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			54,535		123,014			(18,698)				
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			31,429		70,585			(10,776)				
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			25,154		56,361			(8,624)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	04/21/2021	04/21/2023	365	657,568	1800.153		24,264		21,737		22,940			(2,528)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CITI E57ODZWZ7FF32TWEFA76	05/17/2021	05/17/2023	794	1,444,467	1819.387		53,445		50,105		43,434			(3,340)				
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			1,182		103,135			(14,186)				
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			16,221		3,259,739			(194,656)				
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			1,236		203,338			(14,834)				
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			749		58,958			(8,983)				
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			5,388		443,503			(64,658)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/09/2020	07/09/2021	603	1,900,566	3152.05	27,178			1,132		42,762			(13,589)				

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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	07/14/2020	07/14/2021	9,804	31,347,864	3197.52	304,481			12,687		3,768,551			(152,240)				
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			4,400		332,232			(52,803)				
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			6,740		522,903			(80,874)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/16/2021	1,046	3,372,243	3224.73	47,886			1,995		75,863			(23,943)				
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			3,444		269,435			(41,332)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/17/2020	07/19/2021	446	1,436,862	3224.73	20,403			850		32,315			(10,202)				
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			5,565		636,931			(66,783)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/20/2020	07/20/2021	499	1,622,014	3251.84	23,195			966		36,467			(11,597)				
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			8,340		894,998			(100,079)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/21/2020	07/21/2021	614	2,000,511	3257.3	28,607			1,192		44,963			(14,304)				
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			4,916		378,647			(58,993)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/22/2020	07/22/2021	795	2,604,176	3276.02	37,761			1,573		58,496			(18,880)				
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			5,386		412,186			(64,633)				
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			3,964		411,380			(47,571)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2020	07/23/2021	1,105	3,554,582	3215.63	51,186			2,133		79,890			(25,593)				
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			11,573		1,546,748			(138,877)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/24/2020	07/26/2021	542	1,743,974	3215.63	25,113			1,046		39,161			(12,557)				
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			2,030		154,377			(24,354)				
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			9,973		1,444,270			(119,675)				
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			6,353		489,975			(76,239)				
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			2,340		68,881			(9,362)				
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			4,062		421,144			(48,750)				
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			11,069		479,281			(132,830)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2020	07/30/2021	1,193	3,903,141	3271.12	55,425			2,309		87,299			(27,712)				
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			12,444		509,363			(149,327)				

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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.	CS E58DKGMJYYYJLN8C3868	07/31/2020	08/01/2021	7,456	24,390,011	3271.12	239,078			9,962		572,198			(119,539)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	07/31/2020	08/02/2021	8,089	26,459,551	3271.12	261,470			10,895		717,103			(130,735)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/03/2020	08/03/2021	691	2,277,631	3294.61	32,798			4,100		50,797			(16,399)				
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			4,034		99,704			(16,137)				
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			20,179		678,771			(80,716)				
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			4,150		154,158			(16,598)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/07/2020	08/06/2021	957	3,207,229	3351.28	46,505			5,813		71,082			(23,252)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/07/2020	08/09/2021	470	1,575,606	3351.28	22,846			2,856		34,856			(11,423)				
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			6,875		159,103			(27,499)				
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			17,111		490,311			(68,443)				
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			6,778		212,616			(27,110)				
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			12,190		339,608			(48,760)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/14/2020	08/13/2021	1,022	3,447,084	3372.85	49,983			6,248		75,850			(24,991)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/13/2020	08/13/2021	355	1,199,218	3373.43	17,389			2,174		26,386			(8,694)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/14/2020	08/16/2021	489	1,650,792	3372.85	23,936			2,992		36,245			(11,968)				
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			3,464		82,638			(13,858)				
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			17,918		501,994			(71,670)				
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			22,475		520,732			(89,900)				
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			37,760		1,080,593			(151,039)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/20/2021	941	3,195,487	3397.16	46,335			5,792		69,668			(23,167)				
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			9,348		221,672			(37,390)				
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			13,734		395,548			(54,937)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/21/2020	08/23/2021	672	2,282,849	3397.16	33,101			4,138		49,646			(16,551)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/24/2020	08/24/2021	466	1,599,843	3431.28	23,038			2,880		34,526			(11,519)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/26/2020	08/26/2021	781	2,717,955	3478.73	50,174			6,272		123,906			(25,087)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	08/27/2020	08/27/2021	8,952	31,192,810	3484.55	289,070			36,134		1,210,235			(144,535)				
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			31,222		481,581			(124,887)				
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			26,404		330,159			(105,615)				
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			26,750		248,754			(107,001)				

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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	08/31/2020	08/31/2021	595	1,007,297	1692.896	23,772			2,972		68,806			(11,886)				
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			18,272		490,658			(73,086)				
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			33,663		293,059			(134,653)				
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			30,269		424,858			(72,647)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/02/2020	09/02/2021	496	1,777,591	3580.84	26,308			5,481		38,845			(13,154)				
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			3,214		55,559			(7,713)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/04/2020	09/04/2021	252	862,105	3426.96	24,829			5,173		81,415			(12,414)				
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			23,111		416,839			(55,466)				
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			2,028		34,189			(4,867)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/09/2020	09/09/2021	881	2,993,129	3398.96	42,802			8,917		64,116			(21,401)				
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			31,008		437,332			(74,419)				
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			11,646		191,483			(27,950)				
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			17,033		313,966			(40,880)				
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			29,980		480,363			(71,953)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/15/2020	09/15/2021	270	918,266	3401.2	25,069			5,223		137,444			(12,534)				
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			24,405		316,511			(58,573)				
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			24,538		376,528			(58,891)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/17/2021	1,119	3,712,906	3319.47	51,238			10,675		80,341			(25,619)				
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			61,168		2,228,993			(146,804)				
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			52,223		2,013,680			(125,336)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/18/2020	09/20/2021	8,978	29,802,848	3319.47	270,349			56,323		2,188,336			(135,174)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/22/2020	09/22/2021	488	1,617,436	3315.57	22,644			4,718		34,898			(11,322)				
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			20,328		307,384			(48,786)				
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			43,967		1,942,219			(105,520)				

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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			22,726		336,833			(54,542)				
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			1,855		30,476			(4,451)				
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			67,890		1,289,696			(162,936)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/25/2020	09/25/2021	285	941,326	3298.46	26,545			5,530		139,083			(13,273)				
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			20,941		402,303			(50,258)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/28/2020	09/28/2021	558	1,871,744	3351.6	26,017			5,420		39,892			(13,009)				
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			45,814		833,241			(109,953)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	09/30/2020	09/30/2021	596	2,005,096	3363	27,871			5,806		42,548			(13,935)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/01/2021	742	2,483,476	3348.44	34,769			10,141		52,841			(17,384)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/01/2020	10/01/2021	380	1,285,891	3380.8	18,002			5,251		27,140			(9,001)				
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			77,965		1,965,086			(133,654)				
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			64,657		1,656,571			(110,840)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/02/2020	10/04/2021	9,520	31,877,911	3348.44	288,464			84,135		1,474,446			(144,232)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/05/2020	10/05/2021	389	1,324,321	3408.63	18,540			5,408		27,636			(9,270)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/07/2020	10/07/2021	206	704,955	3419.45	19,668			5,737		88,254			(9,834)				
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			31,238		302,831			(53,550)				
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			83,783		774,492			(143,628)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/08/2020	10/08/2021	620	2,137,735	3446.83	29,715			8,667		46,180			(14,857)				
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			48,389		448,229			(82,953)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/12/2020	10/12/2021	534	1,885,724	3534.22	26,212			7,645		40,271			(13,106)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/13/2020	10/13/2021	490	1,721,902	3511.93	23,934			6,981		36,845			(11,967)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/14/2020	10/14/2021	7,750	27,038,573	3488.67	235,314			68,633		1,812,412			(117,657)				
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			9,810		117,901			(16,818)				
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			33,294		318,874			(57,076)				
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			62,885		1,749,721			(107,802)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/15/2021	691	2,408,016	3483.81	34,675			10,114		51,624			(17,338)				
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			74,581		1,998,781			(127,853)				
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			56,272		1,555,632			(96,466)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/16/2020	10/18/2021	8,742	30,454,267	3483.81	272,752			79,553		1,547,207			(136,376)				
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			61,915		1,402,645			(106,140)				
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			62,739		1,558,262			(107,553)				
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			62,464		1,839,345			(107,080)				

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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)
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	10/30/2020	10/30/2021	263	860,381	3269.96	24,005			7,001		102,219			(12,002)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/05/2021	1,178	4,134,870	3509.44	58,302			21,863		87,306			(29,151)				
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			109,486		1,561,766			(145,981)				
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			86,861		1,124,709			(115,815)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/06/2020	11/08/2021	8,319	29,195,269	3509.44	270,068			101,275		984,800			(135,034)				
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			65,770		422,806			(87,693)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/09/2020	11/09/2021	6,989	24,815,522	3550.5	277,148			103,931		1,191,688			(138,574)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/11/2020	11/11/2021	9,519	34,009,245	3572.66	304,532			114,200		1,921,132			(152,266)				
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			77,949		431,013			(103,932)				
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			4,578		33,224			(6,104)				
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			99,722		597,580			(132,962)				
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			78,220		951,338			(104,293)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/12/2021	988	3,543,181	3585.15	50,667			19,000		73,681			(25,334)				
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			37,767		213,581			(50,356)				
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			56,086		336,920			(74,782)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/13/2020	11/15/2021	341	1,223,759	3585.15	17,500			6,562		25,402			(8,750)				
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			93,493		1,439,879			(124,658)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/18/2020	11/18/2021	8,326	29,705,755	3567.79	276,826			103,810		1,145,936			(138,413)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/19/2020	11/19/2021	6,581	23,573,168	3581.87	209,723			78,646		966,938			(104,861)				
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			97,938		1,406,717			(130,584)				
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			84,014		1,149,513			(112,019)				
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			85,506		1,427,457			(114,008)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	11/23/2020	11/23/2021	549	1,963,775	3577.59	28,082			10,531		40,620			(14,041)				
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			79,687		1,181,811			(106,249)				
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			43,523		652,449			(58,030)				
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			85,732		1,001,934			(114,310)				
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			102,923		1,324,922			(137,230)				
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			12,668		75,181			(13,819)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/02/2020	12/02/2021	568	2,083,539	3669.01	29,586			13,560		42,143			(14,793)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/03/2020	12/03/2021	418	1,531,691	3666.72	21,903			10,039		30,977			(10,952)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/03/2021	1,089	4,028,381	3699.12	56,800			26,033		80,906			(28,400)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/04/2020	12/06/2021	502	1,858,160	3699.12	26,200			12,008		37,251			(13,100)				

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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.	CS E58DKGMJYYYJLN8C3868	12/08/2020	12/08/2021	530	1,960,385	3702.25	28,034			12,849		39,226			(14,017)				
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			126,559		1,040,018			(138,065)				
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			69,358		298,949			(75,663)				
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			43,387		199,056			(47,332)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/10/2021	703	2,574,134	3663.46	36,810			16,871		51,880			(18,405)				
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			147,139		1,693,500			(160,516)				
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			117,636		925,549			(128,330)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/11/2020	12/13/2021	8,485	31,083,818	3663.46	307,868			141,106		1,207,305			(153,934)				
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			138,352		1,532,227			(150,929)				
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			46,353		199,290			(50,567)				
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			14,121		73,321			(15,404)				
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			153,668		696,322			(167,638)				
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			58,631		267,611			(63,961)				
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			133,003		1,378,375			(145,095)				
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			16,527		73,559			(18,029)				
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			71,209		323,222			(77,683)				
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			147,187		1,330,245			(160,567)				
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			68,606		548,452			(74,843)				
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			2,846		22,781			(3,104)				
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			59,837		444,139			(65,276)				
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			138,144		1,443,755			(150,703)				
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			244,120		2,271,604			(266,312)				
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			19,010		90,448			(20,738)				
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			72,054		311,386			(78,604)				
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			143,766		675,996			(156,835)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	12/30/2020	12/30/2021	13,007	48,544,231	3732.04	459,112			210,426		1,661,450			(229,556)				
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		212,844		1,123,906			(180,099)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/06/2021	01/06/2022	110	413,856	3748.14		11,754		6,366		24,620			(5,387)				

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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	01/12/2021	01/12/2022	8,979	34,132,493	3801.19		319,306		172,957		815,391			(146,349)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/14/2022	820	3,091,763	3768.25		43,903		23,781		59,487			(20,122)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/14/2021	01/14/2022	341	1,295,235	3795.54		18,651		10,103		24,733			(8,549)				
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		22,658		88,770			(19,172)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/15/2021	01/18/2022	156	587,878	3768.25		8,348		4,522		11,281			(3,826)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/19/2021	01/19/2022	720	2,735,260	3798.91		39,114		21,187		52,003			(17,927)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/20/2021	01/20/2022	583	2,245,988	3851.85		32,791		17,762		41,987			(15,029)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/21/2022	979	3,760,729	3841.47		74,989		40,619		119,601			(34,370)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/21/2021	01/21/2022	286	1,103,464	3853.07		16,111		8,727		20,606			(7,384)				
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		166,801		1,310,213			(141,139)				
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		131,547		789,800			(111,309)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/22/2021	01/24/2022	6,715	25,794,812	3841.47		255,112		138,186		719,000			(116,926)				
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		90,337		325,840			(76,439)				
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		557,830		1,519,707			(472,010)				
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		72,861		303,458			(61,652)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	01/27/2021	01/27/2022	6,651	24,947,776	3750.77		222,680		120,618		884,070			(102,061)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/01/2021	02/01/2022	6,827	25,763,549	3773.86		235,366		147,104		933,506			(88,262)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/02/2021	02/02/2022	386	1,475,322	3826.31		21,097		13,186		27,569			(7,911)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/03/2021	02/03/2022	306	1,172,218	3830.17		16,763		10,477		21,865			(6,286)				
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		88,560		269,869			(53,136)				
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		26,569		70,565			(15,941)				
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		78,245		230,894			(46,947)				
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			10,244		39,119			(8,195)				
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		465,720		1,049,927			(279,432)				
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			13,169		49,005			(10,535)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/11/2021	02/11/2022	301	1,176,994	3916.38		16,949		10,593		21,217			(6,356)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/16/2021	02/16/2022	319	1,255,723	3932.59		17,957		11,223		22,432			(6,734)				
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		23,174		45,366			(13,904)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/18/2021	02/18/2022	275	1,074,831	3913.97		15,478		9,673		19,313			(5,804)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/22/2021	02/22/2022	256	991,464	3876.5		14,277		8,923		18,011			(5,354)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/23/2021	02/23/2022	439	1,704,939	3881.37		24,551		15,344		30,904			(9,207)				
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		32,453		92,702			(19,472)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	02/25/2021	02/25/2022	352	1,349,515	3829.34		19,298		12,061		24,853			(7,237)				
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		49,835		117,584			(20,520)				
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		79,545		204,188			(32,754)				

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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.	CS E58DKGMJYYYJLN8C3868	03/02/2021	03/02/2022	9,620	37,232,323	3870.29		986,745		698,944		1,454,146			(287,801)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	539	153,725	285.3514		3,414		2,418		3,900			(996)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/03/2021	03/03/2022	395	1,508,981	3819.72		21,428		15,178		27,781			(6,250)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	738	209,893	284.3971		4,656		3,298		5,789			(1,358)				
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		876,994		2,512,953			(361,115)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/04/2022	744	2,857,194	3841.94		41,144		29,143		52,209			(12,000)				
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		22,360		56,066			(9,207)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/05/2021	03/07/2022	382	1,467,544	3841.94		21,133		14,969		26,773			(6,164)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/08/2021	03/08/2022	959	271,244	282.9485		6,024		4,267		8,471			(1,757)				
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		77,568		164,331			(31,940)				
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		99,179		211,333			(40,838)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/11/2021	03/11/2022	638	182,185	285.6648		4,046		2,866		4,546			(1,180)				
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		22,383		40,467			(9,217)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/15/2021	03/15/2022	1,152	328,575	285.3099		7,297		5,169		8,500			(2,128)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	1,896	541,068	285.3705		12,017		8,512		13,943			(3,505)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2022	315	1,247,226	3962.71		17,711		12,545		21,685			(5,166)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2022	1,358	387,856	285.6459		8,614		6,102		9,773			(2,512)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/18/2022	1,627	462,132	284.0757		10,251		7,261		13,311			(2,990)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/18/2022	401	1,570,648	3915.46		22,460		15,909		27,786			(6,551)				
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		41,529		70,025			(17,100)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	557	158,413	284.6271		3,518		2,492		4,380			(1,026)				
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		51,056		98,431			(21,023)				
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		105,938		204,967			(43,621)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2022	373	1,469,047	3940.59		21,154		14,984		25,693			(6,170)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2022	1,820	517,872	284.5584		11,502		8,147		14,417			(3,355)				
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		92,837		191,912			(38,227)				
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		20,176		36,737			(8,308)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2022	1,494	424,324	283.9715		9,424		6,676		12,409			(2,749)				
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		230,101		780,537			(94,747)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/25/2022	2,210	627,729	284.0498		13,924		9,863		18,262			(4,061)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/25/2022	1,275	362,443	284.2989		8,040		5,695		10,332			(2,345)				
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		22,958		43,659			(9,453)				
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		204,964		666,392			(84,397)				
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		204,241		661,439			(84,099)				
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		192,989		652,865			(79,466)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	798	226,398	283.7691		5,028		3,562		6,766			(1,467)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/29/2021	03/29/2022	370	1,470,821	3971.09		21,033		14,898		25,326			(6,135)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2022	2,839	804,771	283.5163		17,874		12,661		24,568			(5,213)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	897	254,956	284.1246		5,662		4,011		7,421			(1,652)				

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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.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	4,193	12,705,281	3030.15		142,489		100,930		165,788			(41,559)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/31/2021	03/31/2022	167	665,418	3972.89		20,919		14,817		30,923			(6,101)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/01/2022	1,724	491,602	285.0877		10,918		8,643		13,239			(2,275)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/01/2022	9,091	36,546,443	4019.87		404,583		320,295		868,118			(84,288)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/02/2022	7,115	28,601,164	4019.87		288,574		228,455		674,055			(60,120)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/03/2022	7,520	30,230,404	4019.87		337,599		267,266		671,139			(70,333)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	04/04/2022	7,879	31,672,915	4019.87		331,825		262,695		835,911			(69,130)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2022	3,354	957,396	285.4569		21,397		16,939		25,125			(4,458)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2022	3,478	6,200,992	1782.875		144,351		114,278		159,599			(30,073)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2022	4,456	13,569,769	3045.55		180,877		143,195		185,534			(37,683)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2022	1,886	538,913	285.7379		11,969		9,476		13,831			(2,494)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/07/2022	1,800	514,541	285.8479		11,427		9,047		13,100			(2,381)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/07/2022	128	524,050	4079.95		14,988		11,865		16,455			(3,122)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/08/2022	912	261,334	286.4331		5,797		4,589		6,339			(1,208)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/08/2022	1,397	400,319	286.5502		8,891		7,038		9,613			(1,852)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/09/2022	256	1,057,647	4128.8		34,056		26,961		38,694			(7,095)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2022	654	187,018	286.0052		4,153		3,288		4,729			(865)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2022	235	968,709	4127.99		14,046		11,120		15,276			(2,926)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2022	1,826	523,496	286.7665		11,626		9,204		12,425			(2,422)				
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			13,256		98,398			(8,372)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2022	3,033	868,158	286.2306		19,281		15,264		21,597			(4,017)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2022	2,519	723,170	287.1062		16,019		12,682		16,692			(3,337)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2022	1,891	543,841	287.5763		12,062		9,549		12,049			(2,513)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2022	3,982	12,161,944	3054.42		160,875		127,360		154,652			(33,516)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2022	379	1,562,746	4124.66		22,660		17,939		24,681			(4,721)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2022	2,551	730,319	286.3336		16,218		12,839		18,129			(3,379)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2022	326	1,357,770	4163.26		19,552		15,479		20,815			(4,073)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2022	3,805	1,088,337	286.0249		24,169		19,134		27,758			(5,035)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2022	3,816	11,682,572	3061.59		154,521		122,329		139,177			(32,192)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2022	7,200	2,064,400	286.721		45,844		36,293		49,729			(9,551)				
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			12,902		98,683			(8,148)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/22/2022	2,104	602,162	286.2174		13,372		10,586		15,152			(2,786)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	2,409	691,050	286.8881		15,327		12,134		16,435			(3,193)				
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			12,147		91,789			(7,672)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/22/2022	9,526	29,292,477	3075.16		365,976		289,731		286,173			(76,245)				

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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.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/23/2022	8,173	34,166,409	4180.17		348,657		276,020		541,702			(72,637)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/24/2022	7,729	32,309,439	4180.17		329,088		260,528		608,478			(68,560)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/25/2022	3,727	11,460,112	3075.16		158,520		125,495		126,255			(33,025)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/25/2022	6,957	29,079,505	4180.17		310,291		245,647		533,951			(64,644)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2022	1,700	488,377	287.2763		10,845		8,586		11,299			(2,259)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2022	3,424	982,437	286.9076		21,816		17,271		23,484			(4,545)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2022	2,738	784,848	286.6318		17,430		13,799		19,226			(3,631)				
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			14,013		101,580			(8,850)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2022	479	2,004,930	4183.18		29,071		23,015		30,191			(6,057)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/29/2022	2,380	679,396	285.4529		15,068		11,929		18,358			(3,139)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/29/2022	2,031	581,809	286.4749		12,920		10,229		14,459			(2,692)				
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			9,724		66,022			(5,557)				
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			11,118		79,474			(7,022)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2022	2,723	776,053	285.0341		17,233		15,079		21,782			(2,154)				
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			13,891		94,356			(7,938)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2022	2,735	775,979	283.7279		17,232		15,078		24,131			(2,154)				
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			10,287		69,349			(5,879)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2022	8,749	36,437,043	4164.66		1,005,128		879,487		1,135,595			(125,641)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2022	2,318	657,312	283.5681		14,598		12,773		20,711			(1,825)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2022	364	1,516,930	4167.59		48,246		42,215		57,460			(6,031)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/06/2022	442	125,546	283.8037		2,788		2,440		3,889			(349)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/06/2022	4,207	1,197,319	284.6048		26,558		23,238		34,872			(3,320)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/07/2022	8,138	34,443,909	4232.6		372,748		326,155		509,256			(46,594)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/08/2022	8,597	36,387,492	4232.6		374,876		328,017		530,761			(46,860)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/09/2022	6,941	29,380,458	4232.6		325,063		284,430		437,721			(40,633)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2022	1,613	457,068	283.3161		10,151		8,882		14,745			(1,269)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2022	12,537	52,511,645	4188.43		1,377,715		1,205,501		1,557,022			(172,214)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2022	6,915	1,959,318	283.3449		43,514		38,075		63,131			(5,439)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	2,928	824,913	281.7699		18,320		16,030		29,838			(2,290)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	5,972	18,398,770	3080.89		243,870		213,386		192,095			(30,484)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2022	9,277	37,693,937	4063.04		432,981		378,858		766,585			(54,123)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/13/2022	1,249	352,607	282.3593		7,831		6,852		12,236			(979)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/13/2022	822	233,152	283.4759		5,172		4,525		7,453			(646)				

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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.	CS E58DKGMJYYYJLN8C3868	05/15/2020	05/13/2022	840	1,388,122	1651.574	45,530			19,920		133,736			(11,383)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/13/2022	8,174	33,615,029	4112.5		367,110		321,221		658,607			(45,889)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2022	996	282,005	283.1419		6,263		5,480		9,274			(783)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2022	3,880	12,064,907	3109.3		154,477		135,167		95,145			(19,310)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2022	3,851	1,089,931	283.0165		24,206		21,180		36,208			(3,026)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2022	482	1,991,433	4127.83		29,075		25,441		31,012			(3,634)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2022	2,022	571,895	282.8593		12,701		11,113		19,235			(1,588)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2022	9,689	39,875,602	4115.68		461,276		403,617		823,118			(57,660)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/20/2022	1,892	536,637	283.6163		11,903		10,415		17,086			(1,488)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/20/2022	1,105	313,935	283.9935		6,972		6,101		9,717			(872)				
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			8,357		53,007			(4,776)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/20/2022	617	2,563,972	4155.86		36,665		32,082		39,192			(4,583)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/21/2022	9,068	37,683,330	4155.86		429,112		375,473		733,089			(53,639)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/22/2022	8,685	36,091,850	4155.86		378,579		331,257		669,353			(47,322)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/23/2022	8,583	35,671,464	4155.86		387,023		338,645		642,095			(48,378)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2022	2,269	645,299	284.3537		14,331		12,540		19,514			(1,791)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2022	5,118	1,456,714	284.6072		32,354		28,309		43,256			(4,044)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2022	7,579	31,739,986	4188.13		806,575		705,753		892,300			(100,822)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2022	1,383	393,708	284.7463		8,744		7,651		11,579			(1,093)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2022	5,556	23,312,467	4195.99		301,200		263,550		448,808			(37,650)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/27/2022	2,348	668,042	284.4836		14,837		12,982		20,064			(1,855)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/27/2022	2,200	626,676	284.8473		13,900		12,163		18,308			(1,738)				
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			10,946		65,886			(6,255)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/27/2022	9,337	39,223,622	4200.88		878,335		768,543		965,193			(109,792)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/28/2022	7,042	29,606,014	4204.11		366,354		320,559		511,527			(45,794)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/29/2022	6,856	28,824,601	4204.11		308,263		269,730		457,756			(38,533)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/30/2022	5,421	22,790,747	4204.11		269,106		235,468		391,845			(33,638)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/31/2022	5,635	23,691,052	4204.11		270,020		236,268		375,451			(33,753)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022	2,770	787,940	284.4828		17,499		16,770		23,783			(729)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2022	5,187	16,140,720	3111.73		201,510		193,113		130,276			(8,396)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2022	4,647	1,324,144	284.9468		29,408		28,183		38,628			(1,225)				
S&P Digital		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2022	726	3,056,330	4208.12		60,624		58,098		59,913			(2,526)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/03/2022	1,090	309,529	283.9343		6,874		6,588		9,751			(286)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/03/2022	1,249	356,697	285.5862		7,912		7,582		9,919			(330)				

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.	CS E58DKGMJYYYJLN8C3868	06/04/2020	06/03/2022	398	666,045	1674.71	21,780			10,436		54,959			(5,445)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/04/2022	8,660	36,632,285	4229.89		393,481		377,086		560,893			(16,395)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/05/2022	7,489	31,678,061	4229.89		366,215		350,956		514,504			(15,259)				
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			11,751		58,783			(6,131)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/06/2022	6,696	28,322,794	4229.89		318,796		305,513		459,683			(13,283)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2022	1,248	356,697	285.8482		7,922		7,592		9,762			(330)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022	3,184	910,915	286.1176		20,231		19,388		24,440			(843)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2022	4,891	15,237,980	3115.53		203,879		195,384		126,162			(8,495)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2022	3,577	1,024,002	286.2804		22,743		21,795		27,158			(948)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2022	326	1,375,214	4219.55		44,820		42,952		44,437			(1,867)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/10/2022	1,477	424,031	287.0316		9,417		9,025		10,612			(392)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/10/2022	3,047	875,225	287.2461		19,413		18,604		21,531			(809)				
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			16,615		91,213			(8,669)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/10/2022	7,305	13,308,477	1821.8		319,525		306,212		230,937			(13,314)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/11/2022	8,359	35,504,294	4247.44		431,297		413,326		547,665			(17,971)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/12/2022	9,197	39,064,077	4247.44		446,101		427,514		572,731			(18,588)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/13/2022	1,862	3,391,459	1821.8		78,907		75,620		56,485			(3,288)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/13/2022	7,952	33,776,446	4247.44		396,255		379,744		499,698			(16,511)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2022	3,703	1,064,995	287.5972		23,651		22,666		25,599			(985)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2022	4,589	1,316,722	286.9578		29,242		28,023		33,343			(1,218)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2022	2,924	836,282	285.9822		18,570		17,796		22,874			(774)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/17/2022	2,260	647,699	286.5896		14,363		13,765		16,922			(598)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/17/2022	1,809	519,155	287.0297		11,528		11,048		13,103			(480)				
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			12,104		64,467			(6,315)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2022	3,669	1,052,528	286.8772		23,370		22,397		27,011			(974)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2022	3,910	1,123,515	287.347		24,948		23,908		27,821			(1,039)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2022	2,963	851,411	287.3301		18,905		18,117		21,136			(788)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/24/2022	1,749	503,035	287.6647		11,155		10,690		12,176			(465)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/24/2022	3,634	1,046,286	287.878		23,232		22,264		24,899			(968)				
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			19,230		108,294			(10,033)				

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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	06/25/2021	06/25/2022	8,433	36,100,506	4280.7		426,253		408,493		485,546			(17,761)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/26/2022	7,148	30,597,058	4280.7		338,630		324,521		391,819			(14,110)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/25/2021	06/27/2022	6,810	29,151,328	4280.7		339,162		325,030		395,620			(14,132)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2022	1,788	516,745	288.9697		11,474		10,996		11,317			(478)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2022	9,429	40,454,830	4290.61		1,043,544		1,000,063		1,021,228			(43,481)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2022	4,122	1,192,531	289.2745		26,479		25,376		25,508			(1,103)				
Nasdaq 100 Indx Opt MAV		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2022	258	1,107,965	4291.8		34,908		33,454		24,417			(1,455)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2022	1,947	563,226	289.2059		12,506		11,985		12,132			(521)				
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			10,436		52,317			(5,009)				
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			10,969		50,576			(5,265)				
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			15,242		69,763			(7,316)				
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			13,019		59,627			(6,249)				
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			26,732		120,566			(12,831)				
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			10,107		42,132			(4,492)				
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			8,999		35,393			(4,000)				
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			18,047		70,048			(8,021)				
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			20,626		81,947			(9,167)				
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			7,978		31,636			(3,546)				
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			7,827		29,943			(3,479)				

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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	09/10/2020	09/09/2022	566	955,507	1686.882	32,774			19,801		73,800			(8,193)				
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			11,546		40,665			(4,778)				
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			7,583		30,389			(3,138)				
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			12,700		50,448			(5,255)				
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			25,050		62,466			(9,109)				
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			14,090		35,090			(5,124)				
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			31,094		70,589			(10,661)				
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			14,222		32,251			(4,876)				
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		59,560		117,412			(13,745)				
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		28,204		47,783			(4,815)				
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		51,222		80,349			(8,745)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/16/2021	03/16/2023	1,062	303,000	285.3705		9,258		7,908		10,780			(1,350)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/18/2021	03/17/2023	479	136,125	283.8926		4,157		3,551		5,279			(606)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/19/2021	03/17/2023	2,955	839,552	284.0757		25,620		21,884		32,218			(3,736)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/17/2021	03/17/2023	1,656	473,085	285.6459		14,458		12,350		16,570			(2,109)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/22/2021	03/22/2023	444	126,339	284.6271		3,860		3,297		4,711			(563)				
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		82,031		121,552			(14,005)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/23/2021	03/23/2023	799	227,437	284.5584		6,950		5,936		8,519			(1,013)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/24/2021	03/24/2023	781	221,918	283.9715		6,781		5,792		8,601			(989)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/25/2021	03/24/2023	1,608	456,750	284.0498		13,949		11,915		17,624			(2,034)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/26/2021	03/24/2023	884	251,400	284.2989		7,672		6,553		9,563			(1,119)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	03/30/2021	03/30/2023	3,791	1,074,790	283.5163		32,833		28,045		42,886			(4,788)				
Bespoke Index Option		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/01/2021	03/31/2023	543	154,796	285.0877		4,725		4,233		5,650			(492)				

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Bespoke Index Option . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	2,240	639,307	285.4569		19,586		17,546		22,912			(2,040)				
		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/05/2021	04/05/2023	1,087	1,938,223	1782.875		72,102		64,591		77,468			(7,511)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/06/2021	04/06/2023	918	262,195	285.7379		8,009		7,175		9,250			(834)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/07/2021	04/06/2023	3,551	1,014,956	285.8479		30,984		27,756		35,578			(3,227)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/09/2021	04/06/2023	4,833	1,384,444	286.4331		42,213		37,816		46,890			(4,397)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/08/2021	04/06/2023	2,570	736,368	286.5502		22,467		20,127		24,768			(2,340)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/12/2021	04/12/2023	2,214	633,288	286.0052		19,343		17,328		22,079			(2,015)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/13/2021	04/13/2023	1,911	547,873	286.7665		16,737		14,994		18,278			(1,743)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/14/2021	04/14/2023	1,703	487,425	286.2306		14,889		13,338		16,793			(1,551)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/16/2021	04/14/2023	1,395	400,381	287.1062		12,214		10,942		13,099			(1,272)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/15/2021	04/14/2023	1,359	390,811	287.5763		11,930		10,687		12,432			(1,243)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/19/2021	04/19/2023	3,195	914,921	286.3336		27,948		25,037		31,431			(2,911)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/20/2021	04/20/2023	2,121	606,545	286.0249		18,529		16,599		21,229			(1,930)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/22/2021	04/21/2023	2,604	745,293	286.2174		22,751		20,381		25,811			(2,370)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/21/2021	04/21/2023	3,010	863,016	286.721		26,362		23,616		29,020			(2,746)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/23/2021	04/21/2023	3,032	869,860	286.8881		26,534		23,770		28,964			(2,764)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/26/2021	04/26/2023	1,577	453,096	287.2763		13,838		12,396		14,794			(1,441)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/27/2021	04/27/2023	2,892	829,744	286.9076		25,339		22,699		27,705			(2,639)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/30/2021	04/28/2023	1,897	541,533	285.4529		16,519		14,798		19,684			(1,721)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/29/2021	04/28/2023	1,736	497,351	286.4749		15,180		13,599		17,043			(1,581)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	04/28/2021	04/28/2023	964	276,454	286.6318		8,444		7,564		9,387			(880)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/03/2021	05/03/2023	2,828	805,994	285.0341		24,617		23,079		30,090			(1,539)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/04/2021	05/04/2023	2,903	823,654	283.7279		25,158		23,585		33,094			(1,572)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/05/2021	05/05/2023	751	212,850	283.5681		6,502		6,096		8,632			(406)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/06/2021	05/05/2023	1,563	443,487	283.8037		13,539		12,693		17,754			(846)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/07/2021	05/05/2023	988	281,222	284.6048		8,582		8,045		10,768			(536)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/10/2021	05/10/2023	2,047	580,080	283.3161		17,724		16,616		23,914			(1,108)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/11/2021	05/11/2023	5,934	1,681,237	283.3449		51,362		48,152		69,237			(3,210)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/12/2021	05/12/2023	3,931	1,107,777	281.7699		33,835		31,720		49,674			(2,115)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/13/2021	05/12/2023	1,557	439,560	282.3593		13,419		12,581		19,102			(839)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/14/2021	05/12/2023	1,264	358,364	283.4759		10,934		10,250		14,661			(683)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/17/2021	05/17/2023	1,420	402,180	283.1419		12,285		11,518		16,797			(768)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/18/2021	05/18/2023	3,023	855,521	283.0165		26,134		24,500		35,992			(1,633)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/19/2021	05/19/2023	2,750	777,871	282.8593		23,757		22,272		33,020			(1,485)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/21/2021	05/19/2023	2,935	832,428	283.6163		25,395		23,808		33,916			(1,587)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/20/2021	05/19/2023	1,456	413,583	283.9935		12,625		11,836		16,507			(789)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/24/2021	05/24/2023	3,175	902,882	284.3537		27,580		25,857		35,422			(1,724)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/25/2021	05/25/2023	5,648	1,607,357	284.6072		49,105		46,036		62,218			(3,069)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/27/2021	05/26/2023	889	252,840	284.4836		7,718		7,236		9,859			(482)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/26/2021	05/26/2023	2,283	650,170	284.7463		19,863		18,621		24,988			(1,241)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	05/28/2021	05/26/2023	990	281,874	284.8473		8,599		8,062		10,773			(537)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/01/2021	06/01/2023	3,168	901,315	284.4828		27,531		26,957		35,261			(574)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/03/2021	06/02/2023	2,024	574,602	283.9343		17,538		17,173		23,176			(365)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/02/2021	06/02/2023	3,662	1,043,360	284.9468		31,870		31,207		39,809			(664)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/04/2021	06/02/2023	8,299	2,370,066	285.5862		72,311		70,804		87,265			(1,506)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/07/2021	06/07/2023	8,291	2,370,066	285.8482		72,398		70,890		86,241			(1,508)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/08/2021	06/08/2023	3,617	1,034,922	286.1176		31,614		30,955		37,114			(659)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/09/2021	06/09/2023	1,085	310,525	286.2804		9,486		9,289		11,041			(198)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/10/2021	06/09/2023	765	219,558	287.0316		6,704		6,564		7,480			(140)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	6,057	1,739,828	287.2461		53,080		51,975		58,553			(1,106)				
Bespoke Index Option . S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/09/2023	1,895	3,451,930	1821.8		118,056		115,597		103,478			(2,460)				

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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	06/11/2021	06/12/2023	1,081	1,969,283	1821.8		76,605		75,009		59,172			(1,596)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/11/2021	06/13/2023	2,118	3,858,045	1821.8		150,464		147,329		116,014			(3,135)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/14/2021	06/14/2023	3,172	912,271	287.5972		27,861		27,280		30,184			(580)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/15/2021	06/15/2023	1,900	545,250	286.9578		16,651		16,304		18,724			(347)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/16/2021	06/16/2023	3,114	890,569	285.9822		27,180		26,614		32,331			(566)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/18/2021	06/16/2023	2,988	856,324	286.5896		26,089		25,545		30,045			(544)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/17/2021	06/16/2023	1,412	405,221	287.0297		12,356		12,099		13,867			(257)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/21/2021	06/21/2023	2,936	842,296	286.8772		25,691		25,156		29,164			(535)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/22/2021	06/22/2023	3,299	947,933	287.347		28,919		28,316		31,977			(602)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/23/2021	06/23/2023	2,392	687,331	287.3301		20,962		20,526		23,223			(437)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/24/2021	06/23/2023	5,066	1,458,494	287.878		44,448		43,522		47,758			(926)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/28/2021	06/28/2023	1,609	464,901	288.9697		14,178		13,882		14,338			(295)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/29/2021	06/29/2023	2,869	829,993	289.2745		25,311		24,784		25,162			(527)				
Bespoke Index Option .		N/A	Equity/Index.	CS E58DKGMJYYYJLN8C3868	06/30/2021	06/30/2023	2,074	599,720	289.2059		18,288		17,907		18,267			(381)				
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			762		61,832			(9,141)				
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			561		42,539			(6,737)				
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			13,651		1,698,831			(163,813)				
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			7,583		993,712			(90,996)				
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			1,210		99,067			(14,520)				
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			1,648		134,327			(19,778)				
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			839		66,353			(10,073)				
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			4,120		576,601			(49,436)				
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			11,787		1,448,222			(141,448)				
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			1,069		79,334			(12,828)				
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			4,708		588,015			(56,495)				
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			1,074		87,519			(12,892)				

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	07/15/2019	07/15/2021	1,001	1,725,700	1723.444	54,705			1,140		85,147			(13,676)				
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			4,214		480,636			(50,570)				
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			1,065		85,964			(12,779)				
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			619		49,311			(7,431)				
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			1,059		87,959			(12,711)				
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			1,657		120,667			(19,882)				
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			987		83,099			(11,845)				
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			5,605		589,709			(67,256)				
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			5,059		378,654			(60,712)				
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			915		67,763			(10,985)				
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			1,076		78,940			(12,918)				
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			753		53,089			(9,033)				
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			1,039		74,417			(12,471)				
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			2,847		198,941			(34,168)				
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			8,050		248,950			(32,201)				
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			36,806		1,353,511			(147,226)				

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	08/07/2019	08/06/2021	1,974	3,339,867	1691.536	109,548			6,847		230,903			(27,387)				
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			2,897		88,265			(11,590)				
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			4,154		132,697			(16,615)				
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			42,291		3,372,122			(169,164)				
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			14,193		383,741			(56,772)				
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			3,089		112,993			(12,356)				
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			3,946		132,090			(15,784)				
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			4,764		95,997			(19,057)				
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			2,201		69,435			(8,804)				
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			4,202		147,965			(16,809)				
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			4,117		139,426			(16,468)				
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			2,492		78,482			(9,970)				
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			4,920		153,476			(19,680)				
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			7,665		84,847			(18,396)				
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			7,612		144,999			(18,268)				

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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	09/06/2019	09/03/2021	839	1,435,585	1711.644	46,369			4,830		81,426			(11,592)				
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			14,592		239,604			(35,021)				
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			4,399		60,926			(10,557)				
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			2,031		31,918			(4,875)				
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			7,355		117,221			(17,652)				
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			6,420		76,977			(15,409)				
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			3,613		60,546			(8,672)				
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			58,368		2,583,761			(140,083)				
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			4,088		67,241			(9,811)				
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			4,545		74,170			(10,909)				
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			3,509		58,898			(8,421)				
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			51,671		2,536,803			(124,011)				
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			4,295		72,006			(10,309)				
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			6,621		114,446			(15,890)				
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			4,906		82,405			(11,774)				
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			21,333		439,292			(51,198)				

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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	09/27/2019	09/27/2021	794	1,360,290	1714.255	43,257			4,506		75,378			(10,814)				
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			18,179		251,369			(43,629)				
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			4,474		71,952			(10,738)				
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			29,738		533,524			(71,370)				
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			15,370		216,963			(26,348)				
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			12,715		160,393			(21,798)				
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			53,886		920,452			(92,376)				
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			5,022		63,686			(8,609)				
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			60,607		715,488			(103,898)				
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			18,162		147,815			(31,135)				
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			79,631		10,516			(136,510)				
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			13,052		189,721			(22,374)				
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			2,153		26,812			(3,691)				
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			17,625		142,103			(30,214)				
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			41,203		412,943			(70,634)				
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			56,206		571,363			(96,353)				
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			6,022		69,058			(10,324)				
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			40,691		428,037			(69,757)				

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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			4,096		47,081			(7,022)				
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			30,192		307,684			(51,758)				
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			10,436		119,384			(17,889)				
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			49,624		541,017			(85,069)				
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			49,710		627,125			(85,218)				
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			9,430		105,718			(16,165)				
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			10,664		117,892			(18,282)				
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			15,875		171,471			(27,215)				
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			4,707		49,759			(8,068)				
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			35,030		524,330			(60,052)				
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			5,090		41,058			(6,787)				
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			18,237		120,524			(24,316)				
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			49,367		465,285			(65,822)				
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			25,081		164,538			(33,441)				
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			5,904		46,233			(7,872)				
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			63,760		552,994			(85,013)				
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			11,680		90,707			(15,574)				

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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	11/06/2019	11/05/2021	1,194	2,070,088	1733.676	65,829			12,343		93,753			(16,457)				
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			20,693		155,300			(27,591)				
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			5,828		43,493			(7,771)				
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			7,902		59,545			(10,536)				
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			44,930		277,248			(59,907)				
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			14,622		109,031			(19,497)				
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			54,794		373,785			(73,058)				
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			4,297		30,298			(5,730)				
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			27,583		126,254			(36,777)				
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			62,016		335,077			(82,688)				
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			3,331		24,258			(4,442)				
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			67,599		414,907			(90,131)				
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			5,457		41,939			(7,276)				
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			9,643		71,412			(12,858)				
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			33,237		208,424			(44,315)				
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			3,989		30,051			(5,319)				
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			56,504		325,525			(75,339)				
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			53,263		291,128			(71,017)				

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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			44,951		240,416			(59,935)				
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			9,309		63,139			(12,412)				
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			10,225		59,065			(13,634)				
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			21,908		111,286			(29,210)				
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			62,534		297,229			(68,218)				
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			84,486		322,790			(92,167)				
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			4,445		26,019			(4,849)				
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			57,175		270,792			(62,373)				
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			68,982		264,560			(75,253)				
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			42,493		164,105			(46,356)				
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			59,641		263,551			(65,063)				
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			135,565		535,225			(147,889)				
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			13,727		80,635			(14,975)				
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			10,811		61,267			(11,794)				
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			2,685		13,772			(2,929)				
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			41,807		168,930			(45,608)				
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			9,873		52,552			(10,770)				

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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			13,175		47,299			(14,373)				
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			90,146		422,597			(98,341)				
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			81,665		387,748			(89,089)				
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			6,132		32,255			(6,689)				
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			9,796		46,921			(10,687)				
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			31,555		132,008			(34,424)				
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			10,977		52,920			(11,975)				
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			7,505		35,372			(8,187)				
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			25,535		100,343			(27,857)				
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			84,712		421,663			(92,413)				
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			10,004		48,838			(10,913)				
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			122,126		483,599			(133,228)				
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			10,213		48,445			(11,141)				
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			4,376		17,491			(4,039)				
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			123,459		568,048			(134,682)				
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			44,716		173,287			(48,781)				

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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			9,195		39,950			(8,487)				
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			41,884		187,050			(45,692)				
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		105,272		460,065			(89,076)				
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		37,854		110,438			(32,031)				
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			11,341		48,116			(10,468)				
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		69,568		241,139			(58,865)				
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			17,650		80,043			(16,292)				
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			7,547		33,127			(6,966)				
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			9,985		42,014			(9,217)				
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			6,610		29,075			(6,102)				
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		25,032		70,411			(21,181)				
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		92,818		301,718			(78,538)				
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			4,642		18,869			(4,285)				
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		230,173		699,236			(194,762)				
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			33,652		138,645			(31,064)				
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			13,369		53,354			(12,341)				

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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			5,231		18,126			(4,828)				
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		51,783		177,079			(43,817)				
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		14,462		42,567			(12,237)				
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		109,525		376,986			(92,675)				
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		8,971		30,428			(7,591)				
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		66,797		233,285			(56,520)				
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			19,092		72,147			(17,623)				
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			11,557		42,946			(10,668)				
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		56,567		205,446			(47,864)				
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			6,446		31,728			(5,950)				
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		123,309		465,174			(104,338)				
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			11,928		68,453			(11,010)				
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			12,425		61,055			(11,469)				
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			16,000		74,062			(14,769)				
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			8,644		39,936			(7,979)				
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		57,163		232,869			(48,368)				
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		88,487		340,881			(74,874)				

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	02/01/2021	02/01/2022	1,415	2,436,393	1721.431		66,757		41,723		131,828			(25,034)				
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		42,528		140,872			(25,517)				
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		94,252		337,062			(56,551)				
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			11,268		52,124			(9,015)				
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		169,160		457,306			(101,496)				
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			8,280		33,416			(6,624)				
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		82,263		288,109			(49,358)				
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		206,977		652,039			(124,186)				
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		65,018		175,800			(39,011)				
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			8,924		33,941			(7,139)				
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		63,598		205,672			(38,159)				
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		56,140		139,737			(33,684)				
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		65,646		194,928			(39,388)				
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		146,218		370,038			(87,731)				
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			12,420		43,408			(9,936)				
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		195,500		572,033			(117,300)				
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		48,543		123,427			(29,126)				

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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			9,982		34,346			(7,986)				
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		75,073		218,987			(45,044)				
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		32,033		84,299			(19,220)				
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		71,131		207,395			(42,679)				
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		259,148		687,532			(155,489)				
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			8,551		31,927			(6,841)				
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			19,967		71,955			(15,973)				
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			7,457		26,667			(5,966)				
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		225,348		697,327			(135,209)				
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		122,594		431,211			(73,556)				
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		166,230		962,247			(99,738)				
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		44,090		106,060			(26,454)				
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		65,672		174,264			(39,403)				
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		158,815		576,784			(95,289)				
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		55,710		169,030			(33,426)				
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		155,175		814,742			(93,105)				
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			5,248		41,942			(3,704)				
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		91,030		241,005			(37,483)				
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			5,777		33,878			(4,078)				

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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			8,468		47,285			(5,977)				
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			6,327		59,530			(4,466)				
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			16,678		122,818			(11,773)				
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		200,691		333,317			(82,637)				
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		84,951		172,939			(34,980)				
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		228,496		433,195			(94,087)				
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		45,845		73,096			(18,877)				
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		104,350		198,113			(42,967)				
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		100,437		181,009			(41,356)				
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		130,225		240,132			(53,622)				
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			25,616		244,371			(18,082)				
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		224,142		399,579			(92,294)				
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		32,031		59,331			(13,189)				
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			21,603		221,128			(15,249)				
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		92,394		188,441			(38,045)				
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		128,497		259,259			(52,910)				
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		70,254		107,986			(28,928)				

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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		79,745		125,168			(32,836)				
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		190,745		601,874			(78,542)				
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			8,523		84,924			(6,016)				
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		79,094		132,883			(32,568)				
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			32,530		296,641			(20,546)				
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			21,353		194,846			(13,486)				
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			7,167		61,474			(4,527)				
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			16,300		139,372			(10,295)				
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			9,122		73,837			(5,761)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/08/2022	3,201	5,693,051	1778.783		143,253		113,408		154,124			(29,844)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/08/2022	4,883	8,703,518	1782.531		220,415		174,495		226,700			(45,920)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/08/2022	4,047	12,299,004	3038.7		148,678		117,703		162,076			(30,975)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/11/2022	1,781	3,174,062	1782.531		84,088		66,569		87,370			(17,518)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/12/2021	04/12/2022	1,575	2,811,661	1785.372		70,020		55,433		72,342			(14,588)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/13/2021	04/13/2022	5,037	15,337,685	3045.04		183,382		145,177		192,592			(38,205)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/13/2021	04/13/2022	8,267	34,237,094	4141.59		366,528		290,168		588,693			(76,360)				
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			32,349		266,026			(20,431)				

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	04/17/2020	04/14/2022	1,126	1,865,015	1656.443	51,101			20,228		173,425			(12,775)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	4,064	12,380,544	3046.55		134,589		106,549		140,127			(28,039)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/14/2021	04/14/2022	7,888	32,536,868	4124.66		347,646		275,220		790,674			(72,426)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/19/2021	04/19/2022	1,058	1,896,905	1792.077		48,180		38,142		44,575			(10,037)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/19/2021	04/19/2022	7,120	29,642,138	4163.26		319,251		252,740		486,883			(66,511)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	4,824	14,836,777	3075.62		164,898		130,544		132,523			(34,354)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/21/2021	04/21/2022	9,165	38,248,336	4173.42		406,887		322,119		699,559			(84,768)				
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			10,474		91,798			(6,615)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/22/2021	04/22/2022	7,501	31,016,816	4134.98		338,597		268,056		668,124			(70,541)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/26/2021	04/26/2022	2,196	3,946,960	1797.069		106,713		84,481		91,645			(22,232)				
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			3,748		31,029			(2,367)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	5,548	17,032,508	3069.91		215,250		170,406		180,854			(44,844)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/28/2021	04/28/2022	7,540	31,539,955	4183.18		369,299		292,362		635,789			(76,937)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2021	04/29/2022	3,338	6,022,427	1804.332		148,201		117,326		118,461			(30,875)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2021	04/29/2022	9,033	27,793,811	3076.89		353,901		280,171		276,576			(73,729)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2021	04/29/2022	5,358	16,518,692	3082.94		205,151		162,411		152,863			(42,740)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/30/2021	05/02/2022	4,822	14,835,320	3076.89		216,473		171,374		167,119			(45,098)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/05/2021	05/05/2022	2,603	4,724,164	1815.107		114,426		100,123		87,616			(14,303)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/05/2021	05/05/2022	6,230	19,323,319	3101.57		251,237		219,832		158,535			(31,405)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2021	05/06/2022	2,231	4,058,675	1819.129		103,771		90,799		68,027			(12,971)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2021	05/06/2022	3,841	11,940,766	3108.51		139,162		121,767		81,296			(17,395)				

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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.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2021	05/06/2022	8,546	26,624,716	3115.64		327,783		286,810		181,921			(40,973)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/07/2021	05/09/2022	3,380	10,531,099	3115.64		156,150		136,631		86,032			(19,519)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/10/2021	05/10/2022	3,659	11,426,298	3122.54		159,447		139,516		84,704			(19,931)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/11/2021	05/11/2022	5,192	16,127,224	3106.16		199,065		174,182		122,178			(24,883)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2021	05/13/2022	10,066	31,325,455	3111.93		363,279		317,869		222,823			(45,410)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/14/2021	05/16/2022	4,844	15,073,000	3111.93		210,065		183,807		126,910			(26,258)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/18/2021	05/18/2022	4,766	14,775,935	3100.36		184,079		161,070		127,281			(23,010)				
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			11,878		89,819			(6,788)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/19/2021	05/19/2022	2,314	4,190,001	1810.728		95,551		83,607		80,035			(11,944)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/20/2021	05/20/2022	1,954	3,547,096	1815.273		90,280		78,995		63,230			(11,285)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/20/2022	5,870	10,661,017	1816.034		277,463		242,780		193,708			(34,683)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/20/2022	9,415	29,222,448	3103.69		354,449		310,143		242,185			(44,306)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	1,094	1,986,570	1816.034		58,008		50,757		41,270			(7,251)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2022	4,000	12,414,399	3103.69		157,035		137,406		107,482			(19,629)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/24/2021	05/24/2022	3,313	10,293,342	3106.57		136,401		119,351		90,189			(17,050)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/25/2021	05/25/2022	1,889	5,861,575	3103.08		77,470		67,786		52,963			(9,684)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/27/2021	05/27/2022	5,683	17,658,138	3107.26		211,132		184,741		139,086			(26,392)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/28/2021	05/27/2022	10,344	32,163,355	3109.31		390,120		341,355		256,611			(48,765)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/28/2021	05/31/2022	3,677	11,432,354	3109.31		149,366		130,696		97,839			(18,671)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/02/2021	06/02/2022	5,406	16,833,215	3114.01		198,149		189,893		125,612			(8,256)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/03/2021	06/03/2022	3,302	10,288,227	3115.44		115,353		110,547		71,191			(4,806)				
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			13,620		78,231			(7,106)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/09/2021	06/09/2022	5,428	16,879,534	3109.54		207,580		198,931		135,827			(8,649)				

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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 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/09/2021	06/09/2022	8,834	37,274,293	4219.55		437,170		418,955		576,832			(18,215)				
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			18,479		112,205			(9,641)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/10/2021	06/10/2022	3,768	11,721,648	3110.84		138,836		133,052		90,579			(5,785)				
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			7,427		46,012			(3,875)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2021	06/16/2022	2,428	4,398,694	1811.297		103,908		99,578		87,557			(4,329)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/16/2021	06/16/2022	3,826	11,844,577	3096.19		140,434		134,583		108,101			(5,851)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/17/2022	9,373	16,766,433	1788.808		384,009		368,009		418,818			(16,000)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/17/2022	3,127	5,637,513	1802.874		129,844		124,434		119,691			(5,410)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/17/2022	3,881	11,959,300	3081.81		138,195		132,437		122,910			(5,758)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2022	2,225	4,013,429	1803.47		101,662		97,426		94,655			(4,236)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/22/2021	06/22/2022	1,878	3,390,101	1804.869		72,258		69,247		65,516			(3,011)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/22/2021	06/22/2022	5,525	17,045,949	3085.2		217,385		208,327		190,137			(9,058)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/23/2021	06/23/2022	5,205	16,032,477	3080.39		180,630		173,104		167,046			(7,526)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/23/2021	06/23/2022	7,384	31,320,640	4241.84		372,845		357,310		460,133			(15,535)				
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			36,836		240,649			(19,219)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	7,855	14,213,940	1809.529		345,442		331,049		300,386			(14,393)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/24/2021	06/24/2022	3,564	10,996,989	3085.33		125,729		120,490		109,255			(5,239)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/24/2022	9,531	29,480,653	3093.16		376,978		361,271		305,107			(15,707)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/27/2022	1,258	2,276,777	1809.529		50,194		48,103		43,673			(2,091)				

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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	06/25/2021	06/27/2022	3,977	12,300,032	3093.16		172,618		165,426		137,786			(7,192)				
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			6,947		43,148			(3,625)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/29/2021	06/29/2022	6,855	29,421,118	4291.8		355,251		340,449		384,788			(14,802)				
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			15,532		95,783			(8,104)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/30/2021	06/30/2022	6,187	19,126,453	3091.47		232,642		222,949		191,986			(9,693)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/30/2021	06/30/2022	8,947	38,451,743	4297.5		453,886		434,974		501,516			(18,912)				
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			9,732		54,688			(4,671)				
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			17,783		95,542			(8,536)				
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			19,629		82,966			(8,724)				
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			17,837		66,839			(7,381)				
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			6,819		28,768			(2,822)				
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			10,511		42,134			(4,349)				
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			16,364		69,215			(6,771)				
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			12,720		46,166			(4,924)				
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			29,336		101,863			(11,356)				
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			29,523		106,976			(10,735)				

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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			31,798		110,890			(11,563)				
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			31,248		88,794			(11,363)				
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			24,094		69,956			(8,762)				
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			47,868		123,279			(16,412)				
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			57,990		149,585			(19,882)				
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			56,008		147,680			(19,203)				
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			86,557		229,928			(29,677)				
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			25,248		67,171			(8,657)				
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			18,237		48,008			(6,253)				
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			28,997		78,136			(9,942)				
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			30,378		82,547			(10,415)				
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			52,014		135,122			(17,834)				
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			17,404		45,282			(5,967)				
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		30,063		69,873			(8,938)				

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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		26,902		59,740			(7,998)				
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		90,829		214,819			(27,003)				
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		22,483		53,264			(6,684)				
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		26,599		63,040			(7,908)				
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		78,176		208,996			(23,242)				
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		36,555		97,544			(10,868)				
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		31,015		75,853			(7,157)				
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		94,152		214,829			(21,727)				
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		21,598		49,362			(4,984)				
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		48,162		103,381			(11,114)				
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		56,231		120,296			(12,976)				
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		21,064		45,120			(4,861)				
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		20,457		43,839			(4,721)				
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		25,908		55,369			(5,979)				

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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		108,193		240,961			(24,968)				
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		19,144		42,707			(4,418)				
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		21,814		43,971			(5,034)				
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		86,292		144,380			(14,733)				
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		37,577		111,255			(6,416)				
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		17,189		28,732			(2,935)				
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		120,428		213,061			(20,561)				
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		29,123		50,307			(4,972)				
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		32,239		57,125			(5,504)				
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		26,412		46,674			(4,509)				
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		58,819		89,724			(10,042)				
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		17,659		28,333			(3,015)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/08/2021	04/06/2023	1,054	1,874,759	1778.783		56,805		50,888		77,566			(5,917)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/06/2023	2,038	3,632,257	1782.531		113,690		101,847		145,682			(11,843)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/10/2023	322	574,651	1782.531		17,987		16,113		23,105			(1,874)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/09/2021	04/11/2023	683	1,217,132	1782.531		38,096		34,128		48,966			(3,968)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/12/2021	04/12/2023	539	962,702	1785.372		30,325		27,166		37,848			(3,159)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/19/2021	04/19/2023	559	1,001,197	1792.077		31,538		28,253		37,371			(3,285)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/26/2021	04/26/2023	1,084	1,947,467	1797.069		61,929		55,478		70,002			(6,451)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	04/29/2021	04/28/2023	1,050	1,894,296	1804.332		59,860		53,624		64,061			(6,235)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/06/2021	05/05/2023	1,360	2,473,494	1819.129		79,894		74,900		73,831			(4,993)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/20/2021	05/19/2023	1,049	1,905,108	1815.273		60,201		56,439		59,492			(3,763)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/19/2023	2,127	3,862,236	1816.034		119,343		111,884		119,807			(7,459)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/22/2023	606	1,100,543	1816.034		34,117		31,985		34,218			(2,132)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	05/21/2021	05/23/2023	257	466,453	1816.034		14,460		13,556		14,514			(904)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/16/2023	1,448	2,590,664	1788.808		96,891		94,872		103,008			(2,019)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/17/2021	06/16/2023	1,188	2,142,593	1802.874		82,276		80,561		75,900			(1,714)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/18/2021	06/19/2023	1,211	2,166,959	1788.808		81,261		79,568		86,313			(1,693)				

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	06/18/2021	06/20/2023	665	1,189,323	1788.808		44,600		43,670		47,401			(929)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/21/2021	06/21/2023	692	1,247,517	1803.47		47,281		46,296		44,120			(985)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/22/2021	06/22/2023	347	625,398	1804.869		23,515		23,025		21,876			(490)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/23/2023	2,516	4,552,100	1809.529		174,801		171,159		153,224			(3,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/26/2023	1,463	2,648,169	1809.529		101,690		99,571		89,323			(2,119)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	JPM 7H6GLXDRUGQFU57RNE97	06/25/2021	06/27/2023	900	1,628,656	1809.529		62,540		61,237		54,973			(1,303)				
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			11,562		1,069,578			(138,749)				
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			9,293		1,604,789			(111,519)				
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			8,380		1,968,605			(100,564)				
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			12,025		3,277,174			(144,299)				
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			11,173		2,465,583			(134,078)				
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			10,083		3,136,970			(120,990)				
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			11,736		2,345,215			(140,828)				
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			10,960		770,755			(131,523)				
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			12,292		740,543			(147,508)				
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			31,066		2,250,546			(124,266)				
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			31,464		1,913,204			(125,856)				
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			31,665		2,645,618			(126,658)				
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			35,766		2,996,357			(143,062)				
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			35,836		2,742,308			(143,344)				
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			31,385		1,592,335			(125,541)				
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			38,314		1,543,700			(153,255)				
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			31,329		1,843,275			(125,315)				

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 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	08/21/2020	08/23/2021	8,869	30,129,207	3397.16	301,074			37,634		1,210,167			(150,537)				
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			39,196		1,175,727			(156,783)				
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			9,136		113,664			(21,926)				
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			40,893		293,484			(98,143)				
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			41,677		370,603			(100,024)				
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			37,796		1,207,731			(90,710)				
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			71,498		2,682,133			(171,595)				
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			44,417		2,137,757			(106,601)				
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			48,772		2,254,098			(117,054)				
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			57,683		2,396,182			(138,439)				
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			40,436		1,630,852			(97,046)				
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			55,072		1,529,673			(132,173)				
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			52,453		1,122,548			(125,887)				
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			68,428		1,166,324			(117,306)				
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			66,530		1,696,423			(114,051)				
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			64,327		1,586,295			(110,274)				
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			48,466		1,090,641			(83,085)				
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			60,368		1,315,188			(103,488)				
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			60,217		1,367,372			(103,229)				
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			84,068		1,789,087			(112,091)				
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			86,308		1,342,417			(115,077)				
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			95,782		1,603,906			(127,709)				
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			88,781		1,369,891			(118,375)				
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			71,475		886,039			(95,301)				
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			140,443		888,843			(153,211)				
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			144,249		1,469,105			(157,363)				
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			154,840		1,150,942			(168,917)				
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			131,737		1,088,716			(143,713)				

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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	12/18/2020	12/20/2021	10,316	38,265,330	3709.41	380,931			174,593		1,601,509			(190,466)				
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		143,466		852,754			(121,394)				
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		157,742		1,185,927			(133,474)				
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		146,684		1,131,565			(124,117)				
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		135,068		709,946			(114,288)				
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		147,174		941,275			(88,304)				
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		141,130		673,614			(84,678)				
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		205,762		928,416			(84,726)				
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		229,477		774,889			(94,491)				
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		212,244		584,659			(87,395)				
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		213,074		790,304			(87,736)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	04/05/2021	04/05/2022	7,008	28,576,980	4077.91		299,619		237,198		745,029			(62,421)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/04/2021	05/04/2022	7,947	33,095,489	4164.66		362,863		317,505		713,705			(45,358)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	05/20/2021	05/20/2022	7,646	31,800,874	4159.12		330,208		288,932		507,347			(41,276)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/14/2021	06/14/2022	8,844	37,630,754	4255.15		478,139		458,216		576,791			(19,922)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/21/2021	06/21/2022	6,593	27,851,938	4224.79		323,673		310,186		399,709			(13,486)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	MS 4PQUHN3JPFGFNF3BB653	06/28/2021	06/28/2022	6,252	26,824,858	4290.61		313,972		300,890		343,714			(13,082)				
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			13,139		1,051,742			(157,669)				
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)			(3,563)		(323,002)			42,754				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	900	249,129	276.81	8,751			365		31,781			(4,375)				
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)			(5,534)		(538,312)			66,403				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	(955)	(270,060)	282.89	(7,348)			(306)		(29,232)			3,674				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/22/2020	07/22/2021	(839)	(249,129)	297.07	(2,778)			(116)		(13,548)			1,389				
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			16,269		1,356,788			(195,231)				
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)			(6,425)		(599,705)			77,104				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	1,400	380,856	272.04	14,810			617		55,983			(7,405)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	1,900	521,911	274.69	33,508			1,396		133,372			(16,754)				
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)			(5,942)		(586,093)			71,309				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	07/29/2020	07/29/2021	(3,092)	(902,767)	291.94	(24,980)			(1,041)		(128,940)			12,490				
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			52,493		1,386,967			(209,970)				
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)			(16,189)		(476,092)			64,755				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	1,300	362,466	278.82	12,856			1,607		48,531			(6,428)				

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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.	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	600	168,924	281.54	10,150			1,269		38,006			(5,075)				
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)			(21,216)		(668,591)			84,863				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	(1,146)	(326,424)	284.94	(9,936)			(1,242)		(37,455)			4,968				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/05/2020	08/05/2021	(1,776)	(531,390)	299.22	(10,805)			(1,351)		(49,552)			5,403				
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			38,201		938,602			(152,803)				
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)			(9,682)		(265,024)			38,726				
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)			(13,341)		(389,409)			53,364				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/10/2020	08/10/2021	(1,247)	(361,283)	289.72	(19,309)			(2,414)		(71,822)			9,655				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/10/2020	08/10/2021	(1,818)	(528,029)	290.42	(15,222)			(1,903)		(53,522)			7,611				
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			41,357		1,007,251			(165,429)				
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)			(15,042)		(406,892)			60,169				
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)			(15,508)		(445,611)			62,033				
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			32,684		753,783			(130,737)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/13/2020	08/13/2021	(2,260)	(641,631)	283.85	(44,492)			(5,561)		(140,384)			22,246				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/13/2020	08/13/2021	(1,373)	(390,558)	284.55	(15,402)			(1,925)		(47,599)			7,701				
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)			(11,195)		(284,686)			44,782				
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)			(6,760)		(180,150)			27,039				
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			31,036		735,156			(124,143)				
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)			(13,269)		(346,993)			53,076				
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)			(10,194)		(280,797)			40,774				
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			35,769		774,616			(143,076)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	(1,573)	(452,928)	288.03	(30,551)			(3,819)		(91,120)			15,275				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	(3,423)	(990,780)	289.45	(53,064)			(6,633)		(157,449)			26,532				
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)			(14,110)		(348,163)			56,441				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	08/24/2020	08/24/2021	(1,336)	(396,312)	296.53	(11,188)			(1,398)		(30,863)			5,594				
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			37,234		705,097			(148,938)				
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)			(16,572)		(335,822)			66,288				
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)			(11,906)		(243,956)			47,623				
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			51,656		531,774			(123,975)				
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)			(16,083)		(173,056)			38,600				
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)			(18,439)		(201,073)			44,253				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	09/01/2020	09/01/2021	(1,151)	(343,752)	298.63	(23,211)			(4,836)		(56,057)			11,605				

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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	09/02/2020	09/02/2021	18,600	5,412,786	291.01	393,141			81,904		771,705			(196,570)				
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)			(32,585)		(325,959)			78,204				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	500	150,600	301.2	10,330			2,152		22,130			(5,165)				
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)			(24,380)		(235,429)			58,511				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	(1,241)	(378,313)	304.83	(12,650)			(2,635)		(17,724)			6,325				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/02/2020	09/02/2021	(1,561)	(499,812)	320.11	(13,155)			(2,741)		(13,746)			6,578				
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			51,374		890,723			(123,297)				
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)			(25,807)		(516,417)			61,936				
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)			(10,935)		(250,994)			26,244				
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			47,042		721,682			(112,900)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/21/2020	09/21/2021	(2,647)	(732,996)	276.91	(33,755)			(7,032)		(126,389)			16,877				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/21/2020	09/21/2021	(1,369)	(380,072)	277.59	(27,767)			(5,785)		(94,149)			13,884				
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)			(22,859)		(402,060)			54,861				
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			59,793		1,125,838			(143,503)				
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)			(15,017)		(339,533)			36,041				
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)			(22,323)		(546,353)			53,574				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	09/22/2020	09/22/2021	(1,247)	(354,744)	284.48	(16,683)			(3,476)		(78,729)			8,342				
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			102,754		992,136			(176,150)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(1,278)	(361,621)	283.04	(27,421)			(7,998)		(80,616)			13,711				
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)			(51,543)		(536,258)			88,360				
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)			(16,602)		(188,273)			28,460				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/01/2020	10/01/2021	(1,527)	(445,072)	291.38	(14,339)			(4,182)		(51,115)			7,169				
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			95,961		911,415			(164,504)				
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)			(24,370)		(238,450)			41,777				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	1,500	427,005	284.67	32,304			9,422		90,718			(16,152)				
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)			(43,843)		(476,389)			75,160				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(1,340)	(388,822)	290.23	(13,316)			(3,884)		(51,511)			6,658				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/06/2020	10/06/2021	(1,398)	(427,005)	305.5	(17,886)			(5,217)		(61,326)			8,943				
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			100,156		847,201			(171,696)				
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)			(27,445)		(251,428)			47,049				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	10/12/2020	10/12/2021	1,300	388,011	298.47	25,255			7,366		61,742			(12,627)				

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Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/12/2020	10/12/2021	(9,038)	(2,710,772)	299.92	(131,615)			(38,388)		(364,288)			65,808				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/12/2020	10/12/2021	(1,535)	(461,408)	300.64	(27,751)			(8,094)		(72,770)			13,875				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/12/2020	10/12/2021	(1,223)	(388,011)	317.22	(14,746)			(4,301)		(39,849)			7,373				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/13/2020	10/13/2021	13,800	3,957,840	286.8	281,047			81,972		728,402			(140,524)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/13/2020	10/13/2021	(4,890)	(1,434,000)	293.25	(82,856)			(24,166)		(233,437)			41,428				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/13/2020	10/13/2021	(8,462)	(2,523,840)	298.27	(124,812)			(36,403)		(366,708)			62,406				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/26/2020	10/26/2021	15,700	4,346,545	276.85	317,205			92,518		979,158			(158,603)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/26/2020	10/26/2021	(5,086)	(1,439,620)	283.08	(86,766)			(25,307)		(294,757)			43,383				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/26/2020	10/26/2021	1,500	425,655	283.77	29,919			8,726		92,261			(14,959)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/26/2020	10/26/2021	(8,366)	(2,408,595)	287.92	(132,168)			(38,549)		(465,570)			66,084				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/26/2020	10/26/2021	(1,722)	(498,330)	289.31	(16,221)			(4,731)		(72,193)			8,111				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/26/2020	10/26/2021	(1,398)	(425,655)	304.54	(15,636)			(4,561)		(63,333)			7,818				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/27/2020	10/27/2021	18,900	5,190,507	274.63	370,141			107,958		1,204,867			(185,070)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/27/2020	10/27/2021	(5,672)	(1,592,854)	280.81	(91,340)			(26,641)		(332,846)			45,670				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/27/2020	10/27/2021	(12,596)	(3,597,653)	285.62	(181,483)			(52,933)		(697,880)			90,741				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/28/2020	10/28/2021	23,000	6,099,600	265.2	511,872			149,296		1,710,762			(255,936)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/28/2020	10/28/2021	(7,824)	(2,121,600)	271.17	(143,287)			(41,792)		(536,529)			71,643				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/28/2020	10/28/2021	600	163,098	271.83	7,625			2,224		34,444			(3,813)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/28/2020	10/28/2021	(13,173)	(3,633,240)	275.81	(231,825)			(67,616)		(887,102)			115,912				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/28/2020	10/28/2021	(1,247)	(344,760)	276.47	(24,145)			(7,042)		(89,030)			12,073				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/28/2020	10/28/2021	(559)	(163,098)	291.72	(4,201)			(1,225)		(22,513)			2,100				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/29/2020	10/29/2021	13,300	3,545,647	266.59	275,982			80,495		944,288			(137,991)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/29/2020	10/29/2021	(7,433)	(2,026,084)	272.59	(132,380)			(38,611)		(497,446)			66,190				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/29/2020	10/29/2021	(4,135)	(1,146,337)	277.25	(60,425)			(17,624)		(249,582)			30,212				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	10/29/2020	10/29/2021	(1,343)	(373,226)	277.92	(25,471)			(7,429)		(93,945)			12,736				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/02/2020	11/02/2021	15,600	4,200,300	269.25	322,961			121,111		1,081,504			(161,481)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/02/2020	11/02/2021	(2,162)	(592,350)	273.96	(46,407)			(17,403)		(155,799)			23,204				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/02/2020	11/02/2021	(1,471)	(403,875)	274.64	(19,352)			(7,257)		(83,283)			9,676				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/02/2020	11/02/2021	(2,445)	(673,125)	275.31	(51,061)			(19,148)		(173,953)			25,530				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/02/2020	11/02/2021	(7,404)	(2,073,225)	280.02	(117,507)			(44,065)		(453,540)			58,753				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/02/2020	11/02/2021	(1,623)	(457,725)	282.04	(18,227)			(6,835)		(81,812)			9,114				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	11/24/2020	11/24/2021	12,800	3,845,888	300.46	243,602			91,351		527,619			(121,801)				

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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	11/24/2020	11/24/2021	(6,455)	(1,983,036)	307.22	(97,189)			(36,446)		(227,435)			48,595				
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)			(30,186)		(190,532)			40,247				
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			149,961		926,742			(199,948)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	11/30/2020	11/30/2021	(1,474)	(444,585)	301.58	(29,181)			(10,943)		(68,480)			14,591				
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)			(24,177)		(172,943)			32,236				
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)			(72,236)		(494,614)			96,314				
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			198,093		985,690			(216,101)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(1,373)	(417,536)	304.2	(13,918)			(6,379)		(41,159)			6,959				
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)			(55,903)		(302,335)			60,986				
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)			(69,788)		(386,327)			76,132				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/01/2020	12/01/2021	(1,439)	(447,360)	310.92	(23,016)			(10,549)		(56,323)			11,508				
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			135,139		642,101			(147,425)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,260)	(691,610)	305.96	(43,595)			(19,981)		(96,532)			21,797				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	2,200	678,084	308.22	41,373			18,962		88,040			(20,686)				
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)			(48,605)		(260,259)			53,024				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,590)	(811,890)	313.48	(41,052)			(18,815)		(95,995)			20,526				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(1,623)	(511,190)	314.98	(11,886)			(5,448)		(35,658)			5,943				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/07/2020	12/07/2021	(2,050)	(678,084)	330.77	(19,281)			(8,837)		(48,481)			9,641				
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			123,092		650,894			(134,282)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(1,179)	(358,344)	303.85	(12,264)			(5,621)		(39,388)			6,132				
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)			(25,140)		(148,837)			27,426				
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)			(49,538)		(286,114)			54,041				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/14/2020	12/14/2021	(1,340)	(418,068)	312.06	(9,844)			(4,512)		(34,730)			4,922				
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			223,332		957,004			(243,635)				
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)			(84,086)		(383,460)			91,730				
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)			(66,093)		(304,359)			72,102				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(1,531)	(486,560)	317.78	(11,363)			(5,208)		(30,433)			5,681				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	12/30/2020	12/30/2021	(909)	(304,100)	334.51	(8,891)			(4,075)		(20,344)			4,445				
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		386,245		1,411,783			(326,822)				
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)		(52,023)		(198,973)			44,019				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CII6SLYGKNHA04	01/04/2021	01/04/2022	(2,255)	(695,152)	308.28		(25,189)		(13,644)		(66,968)			11,545				
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)		(50,420)		(199,659)			42,663				

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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 549300CI16SLYGKNHA04	01/04/2021	01/04/2022	(15,865)	(4,986,960)	314.33		(263,802)		(142,893)		(536,642)			120,909				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/04/2021	01/04/2022	(1,247)	(392,912)	315.09		(23,586)		(12,776)		(45,528)			10,810				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/04/2021	01/04/2022	(1,244)	(392,912)	315.84		(10,349)		(5,606)		(28,614)			4,743				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/04/2021	01/04/2022	(1,527)	(483,584)	316.6		(12,307)		(6,666)		(34,012)			5,641				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/11/2021	01/11/2022	9,900	3,069,891	310.09		201,530		109,162		356,480			(92,368)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/11/2021	01/11/2022	(1,765)	(558,162)	316.29		(17,265)		(9,352)		(42,339)			7,913				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/11/2021	01/11/2022	(1,565)	(496,144)	317.07		(31,239)		(16,921)		(53,820)			14,318				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/11/2021	01/11/2022	(6,250)	(2,015,585)	322.49		(97,124)		(52,609)		(173,816)			44,515				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/26/2021	01/26/2022	15,800	4,888,046	309.37		309,033		167,393		570,002			(141,640)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/26/2021	01/26/2022	(6,846)	(2,165,590)	316.33		(104,923)		(56,833)		(206,894)			48,090				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/26/2021	01/26/2022	(5,673)	(1,825,283)	321.74		(79,972)		(43,318)		(154,395)			36,654				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/26/2021	01/26/2022	(1,631)	(525,929)	322.52		(28,261)		(15,308)		(50,817)			12,953				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/26/2021	01/26/2022	(1,148)	(371,244)	323.29		(8,520)		(4,615)		(21,004)			3,905				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/27/2021	01/27/2022	15,700	4,757,571	303.03		318,750		172,656		644,253			(146,094)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/27/2021	01/27/2022	(1,078)	(333,333)	309.09		(12,649)		(6,852)		(33,660)			5,798				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/27/2021	01/27/2022	(6,944)	(2,151,513)	309.85		(122,813)		(66,524)		(254,465)			56,289				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/27/2021	01/27/2022	800	248,488	310.61		13,180		7,139		27,409			(6,041)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/27/2021	01/27/2022	(5,577)	(1,757,574)	315.15		(88,475)		(47,924)		(183,399)			40,551				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/27/2021	01/27/2022	(1,623)	(515,151)	317.42		(14,130)		(7,654)		(39,178)			6,476				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/27/2021	01/27/2022	(745)	(248,488)	333.33		(6,336)		(3,432)		(12,889)			2,904				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/28/2021	01/28/2022	8,700	2,662,461	306.03		183,609		99,455		344,081			(84,154)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/28/2021	01/28/2022	(4,205)	(1,315,929)	312.92		(71,072)		(38,497)		(142,037)			32,575				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	01/28/2021	01/28/2022	(4,231)	(1,346,532)	318.27		(66,578)		(36,063)		(130,207)			30,515				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2021	02/01/2022	13,400	4,048,408	302.12		296,305		185,191		582,251			(111,114)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2021	02/01/2022	(1,671)	(513,604)	307.41		(37,934)		(23,709)		(71,503)			14,225				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2021	02/01/2022	(1,663)	(513,604)	308.92		(20,097)		(12,561)		(53,588)			7,536				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2021	02/01/2022	(6,442)	(2,024,204)	314.2		(110,450)		(69,031)		(226,830)			41,419				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2021	02/01/2022	(1,918)	(604,240)	314.96		(37,129)		(23,205)		(71,865)			13,923				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/01/2021	02/01/2022	(1,241)	(392,756)	316.47		(11,558)		(7,224)		(31,836)			4,334				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2021	02/02/2022	17,500	5,370,225	306.87		346,473		216,546		663,789			(129,927)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2021	02/02/2022	(5,477)	(1,718,472)	313.77		(89,927)		(56,205)		(180,645)			33,723				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2021	02/02/2022	1,600	503,264	314.54		34,009		21,256		58,070			(12,753)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2021	02/02/2022	(8,558)	(2,731,143)	319.14		(132,689)		(82,931)		(257,729)			49,758				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2021	02/02/2022	(1,244)	(398,931)	320.68		(10,193)		(6,371)		(26,755)			3,822				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	02/02/2021	02/02/2022	(1,623)	(521,679)	321.45		(12,906)		(8,066)		(33,702)			4,840				

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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	02/02/2021	02/02/2022	(1,491)	(503,264)	337.56		(17,607)		(11,004)		(31,586)			6,603				
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		173,766		518,653			(104,260)				
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)		(47,259)		(157,501)			28,356				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	900	283,428	314.92		8,589		5,368		23,223			(3,221)				
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)		(78,962)		(244,540)			47,377				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/03/2021	02/03/2022	(839)	(283,428)	337.96		(2,211)		(1,382)		(6,532)			829				
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		70,867		180,240			(42,520)				
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)		(48,786)		(128,536)			29,271				
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		149,675		367,579			(89,805)				
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)		(44,983)		(118,217)			26,990				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	1,200	387,900	323.25		24,429		15,268		36,312			(9,161)				
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)		(45,265)		(113,397)			27,159				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,727)	(567,666)	328.77		(31,940)		(19,962)		(47,337)			11,977				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	02/23/2021	02/23/2022	(1,118)	(387,900)	346.91		(12,315)		(7,697)		(18,325)			4,618				
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		191,965		420,542			(79,044)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,278)	(409,968)	320.88		(28,058)		(19,874)		(41,855)			8,184				
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)		(55,341)		(131,712)			22,788				
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)		(51,268)		(116,062)			21,110				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/01/2021	03/01/2022	(1,343)	(441,504)	328.76		(24,967)		(17,685)		(37,108)			7,282				
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		167,978		294,404			(69,167)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,572)	(523,680)	333.03		(32,231)		(22,830)		(38,841)			9,401				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,858)	(621,870)	334.66		(36,716)		(26,007)		(44,110)			10,709				
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)		(61,109)		(105,027)			25,162				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/22/2021	03/22/2022	(1,818)	(621,870)	342.03		(11,840)		(8,387)		(15,874)			3,453				
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		280,033		555,477			(115,308)				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(1,078)	(356,620)	330.68		(10,284)		(7,285)		(18,100)			3,000				
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)		(51,185)		(103,691)			21,076				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	800	267,144	333.93		6,763		4,791		11,428			(1,973)				
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)		(78,313)		(156,323)			32,246				
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)		(41,780)		(76,464)			17,203				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(2,291)	(778,080)	339.6		(14,284)		(10,118)		(24,408)			4,166				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	03/24/2021	03/24/2022	(749)	(267,144)	356.62		(1,357)		(961)		(2,036)			396				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/19/2021	04/19/2022	14,300	4,873,154	340.78		282,608		223,731		245,764			(58,877)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	04/19/2021	04/19/2022	(1,769)	(613,404)	346.74		(35,000)		(27,708)		(31,050)			7,292				

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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 549300CI16SLYGKNHA04	04/19/2021	04/19/2022	(2,641)	(920,106)	348.45		(40,002)		(31,668)		(32,852)			8,334				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/19/2021	04/19/2022	(7,788)	(2,760,318)	354.41		(114,516)		(90,658)		(90,093)			23,857				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/19/2021	04/19/2022	(1,627)	(579,326)	356.12		(10,628)		(8,414)		(5,811)			2,214				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/20/2021	04/20/2022	11,100	3,754,131	338.21		216,827		171,655		203,193			(45,172)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/20/2021	04/20/2022	(3,814)	(1,319,019)	345.82		(54,508)		(43,152)		(49,951)			11,356				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/20/2021	04/20/2022	(6,923)	(2,435,112)	351.74		(95,097)		(75,285)		(84,431)			19,812				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	12,500	4,247,750	339.82		224,854		178,010		212,242			(46,845)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,474)	(509,730)	345.77		(28,521)		(22,579)		(26,988)			5,942				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(3,325)	(1,155,388)	347.47		(42,635)		(33,752)		(38,775)			8,882				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(4,904)	(1,733,082)	353.41		(65,867)		(52,145)		(58,931)			13,722				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,148)	(407,784)	355.11		(6,780)		(5,367)		(5,082)			1,412				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/26/2021	04/26/2022	(1,241)	(441,766)	355.96		(6,956)		(5,507)		(5,003)			1,449				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	15,900	5,377,380	338.2		285,009		225,632		286,392			(59,377)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(5,868)	(2,029,200)	345.81		(80,418)		(63,665)		(80,705)			16,754				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(6,635)	(2,333,580)	351.73		(78,912)		(62,472)		(76,999)			16,440				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(1,343)	(473,480)	352.57		(20,851)		(16,507)		(20,334)			4,344				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	04/28/2021	04/28/2022	(1,527)	(541,120)	354.26		(8,355)		(6,614)		(7,478)			1,741				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	10,400	3,547,752	341.13		204,995		179,371		189,321			(25,624)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,376)	(477,582)	347.1		(26,241)		(22,961)		(24,494)			3,280				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,565)	(545,808)	348.81		(28,631)		(25,052)		(26,535)			3,579				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(5,865)	(2,080,893)	354.78		(77,602)		(67,902)		(69,165)			9,700				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/03/2021	05/03/2022	(1,244)	(443,469)	356.48		(6,852)		(5,995)		(5,727)			856				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	15,000	5,119,950	341.33		267,611		234,159		238,661			(33,451)				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,176)	(409,596)	348.16		(10,836)		(9,481)		(9,081)			1,354				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(3,521)	(1,228,788)	349.01		(49,385)		(43,212)		(43,335)			6,173				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	1,600	565,248	353.28		27,337		23,920		22,984			(3,417)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(7,308)	(2,594,108)	354.98		(86,891)		(76,030)		(72,910)			10,861				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,247)	(443,729)	355.84		(20,297)		(17,760)		(17,195)			2,537				
Dow Index Option MAV		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,241)	(443,729)	357.54		(7,073)		(6,189)		(5,384)			884				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/04/2021	05/04/2022	(1,505)	(565,248)	375.46		(13,191)		(11,542)		(10,735)			1,649				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	15,000	5,182,350	345.49		291,267		254,859		232,986			(36,408)				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(1,081)	(380,039)	351.54		(21,606)		(18,905)		(16,795)			2,701				
Dow Index Option PTPT		N/A	Equity/Index	OCC 549300CI16SLYGKNHA04	05/06/2021	05/06/2022	(4,499)	(1,589,254)	353.26		(70,482)		(61,672)		(54,773)			8,810				

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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	05/06/2021	05/06/2022	(5,000)	(1,796,548)	359.31		(57,973)		(50,727)		(42,799)			7,247				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/06/2021	05/06/2022	(2,686)	(967,372)	360.17		(41,648)		(36,442)		(32,471)			5,206				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/06/2021	05/06/2022	(1,241)	(449,137)	361.9		(6,579)		(5,756)		(3,678)			822				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/10/2021	05/10/2022	7,100	2,466,753	347.43		144,654		126,572		110,008			(18,082)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/10/2021	05/10/2022	(1,278)	(451,659)	353.51		(25,367)		(22,196)		(18,764)			3,171				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/10/2021	05/10/2022	(2,641)	(938,061)	355.25		(32,974)		(28,852)		(23,276)			4,122				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/10/2021	05/10/2022	(2,981)	(1,077,033)	361.33		(46,699)		(40,862)		(35,015)			5,837				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	17,200	5,894,268	342.69		327,624		286,671		281,355			(40,953)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(1,081)	(376,959)	348.69		(21,166)		(18,520)		(18,579)			2,646				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(5,281)	(1,850,526)	350.4		(79,635)		(69,680)		(67,018)			9,954				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(7,596)	(2,707,251)	356.4		(93,809)		(82,083)		(75,638)			11,726				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(1,055)	(376,959)	357.25		(16,678)		(14,593)		(14,138)			2,085				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/11/2021	05/11/2022	(1,627)	(582,573)	358.11		(10,339)		(9,047)		(6,685)			1,292				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	14,400	4,836,672	335.88		298,832		261,478		304,576			(37,354)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(5,281)	(1,813,752)	343.44		(89,251)		(78,095)		(92,097)			11,156				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	500	172,140	344.28		4,636		4,056		5,127			(579)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	400	139,056	347.64		6,934		6,067		6,992			(867)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(6,058)	(2,116,044)	349.32		(90,764)		(79,418)		(91,017)			11,345				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(1,055)	(369,468)	350.15		(17,756)		(15,536)		(17,769)			2,219				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(1,527)	(537,408)	351.83		(10,563)		(9,242)		(10,553)			1,320				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	05/12/2021	05/12/2022	(842)	(311,196)	369.47		(4,052)		(3,546)		(4,168)			507				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	16,500	5,686,890	344.66		301,491		288,929		271,071			(12,562)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	(1,179)	(413,592)	350.69		(23,259)		(22,290)		(20,044)			969				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	(5,575)	(1,964,562)	352.41		(79,986)		(76,654)		(70,318)			3,333				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/10/2021	06/10/2022	(9,231)	(3,308,736)	358.45		(107,119)		(102,656)		(93,590)			4,463				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	18,001	6,126,300	340.34		332,919		319,047		331,623			(13,872)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,179)	(408,420)	346.3		(18,668)		(17,890)		(18,859)			778				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(588)	(204,210)	347.15		(5,269)		(5,049)		(6,153)			220				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(6,553)	(2,280,345)	348		(97,790)		(93,716)		(98,595)			4,075				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	1,100	383,746	348.85		9,010		8,634		10,672			(375)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	500	176,130	352.25		8,780		8,414		8,036			(366)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(7,212)	(2,552,625)	353.95		(87,608)		(83,958)		(85,765)			3,650				

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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	06/16/2021	06/16/2022	(863)	(306,315)	354.8		(14,499)		(13,895)		(13,387)			604				
Dow Index Option MAV		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,050)	(374,385)	356.51		(5,741)		(5,502)		(6,728)			239				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/16/2021	06/16/2022	(1,496)	(559,876)	374.37		(5,101)		(4,888)		(5,764)			213				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	15,700	5,318,689	338.77		286,390		274,457		316,422			(11,933)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	(3,636)	(1,253,449)	344.7		(55,310)		(53,006)		(62,967)			2,305				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	(3,227)	(1,117,941)	346.39		(43,243)		(41,441)		(50,380)			1,802				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/21/2021	06/21/2022	(8,365)	(2,947,299)	352.32		(98,311)		(94,215)		(112,035)			4,096				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/24/2021	06/24/2022	13,000	4,445,610	341.97		243,558		233,409		247,890			(10,148)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/24/2021	06/24/2022	(3,912)	(1,367,880)	349.66		(53,261)		(51,042)		(57,277)			2,219				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/24/2021	06/24/2022	(8,654)	(3,077,730)	355.65		(107,276)		(102,806)		(110,879)			4,470				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	9,300	3,189,156	342.92		184,850		177,148		177,826			(7,702)				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(2,347)	(823,008)	350.64		(31,143)		(29,845)		(31,801)			1,298				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(5,096)	(1,817,476)	356.64		(67,833)		(65,007)		(66,386)			2,826				
Dow Index Option PTPT		N/A	Equity/Index.	OCC 549300CII6SLYGKNHA04	06/29/2021	06/29/2022	(1,535)	(548,672)	357.49		(24,007)		(23,007)		(22,557)			1,000				
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			7,505		427,732			(90,056)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/09/2020	07/09/2021	227	5,846,072	25706.09	92,490			3,854		161,043			(46,245)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/13/2020	07/13/2021	3,273	10,327,058	3155.22	213,333			8,889		479,756			(106,666)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/14/2020	07/14/2021	230	6,125,615	26642.59	121,836			5,076		218,887			(60,918)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/23/2020	07/23/2021	134	3,584,018	26652.33	50,809			2,117		83,925			(25,404)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	07/27/2020	07/27/2021	159	4,217,858	26584.77	76,960			3,207		135,201			(38,480)				
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			8,585		462,425			(103,015)				
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			7,830		405,491			(93,959)				
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			7,149		390,974			(85,784)				
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			6,786		348,985			(81,437)				
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			32,224		518,647			(128,895)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/04/2020	08/04/2021	655	2,167,251	3306.51	31,187			3,898		48,274			(15,593)				
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			3,030		115,688			(12,121)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/05/2020	08/05/2021	530	1,764,229	3327.77	25,387			3,173		39,210			(12,694)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/11/2020	08/11/2021	838	2,792,732	3333.69	40,159			5,020		61,825			(20,080)				
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			9,625		222,340			(38,500)				
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			27,750		148			(111,000)				

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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.	RBC ES7IP3U3RHIGC71XBU11	08/19/2019	08/19/2021	1,332	2,263,657	1699.015	71,781			4,486		145,884			(17,945)				
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			19,756		322,371			(79,024)				
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			23,130		378,993			(92,521)				
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			37,304		641,163			(149,216)				
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			9,000		191,214			(36,000)				
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			29,500		1,014			(118,000)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	08/31/2020	08/31/2021	104	2,970,267	28430.05	55,434			6,929		95,257			(27,717)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/01/2020	09/01/2021	3,099	10,927,592	3526.65	217,069			45,223		398,455			(108,535)				
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			40,120		387,885			(96,288)				
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			51,257		515,727			(123,016)				
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			52,076		526,258			(124,982)				
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			7,153		116,612			(17,166)				
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			44,039		455,222			(105,693)				
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			54,235		599,131			(130,165)				
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			59,167		4,195			(142,000)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/24/2020	09/24/2021	124	3,312,752	26815.44	52,228			10,881		91,871			(26,114)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	09/29/2020	09/29/2021	218	5,973,423	27452.66	105,326			21,943		188,780			(52,663)				
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			52,820		546,405			(126,769)				
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			18,438		240,065			(44,250)				
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			55,417		5,687			(133,000)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/06/2020	10/06/2021	690	2,317,572	3360.95	32,516			9,484		48,955			(16,258)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/07/2020	10/07/2021	260	7,372,479	28303.46	142,342			41,516		260,469			(71,171)				
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			53,596		424,247			(91,879)				
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			49,369		351,238			(84,633)				
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			85,529		603,382			(146,622)				
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			71,889		500,952			(123,239)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/14/2020	10/14/2021	211	6,018,892	28514	111,098			32,403		207,821			(55,549)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/15/2020	10/15/2021	124	3,540,623	28494.2	62,227			18,150		106,477			(31,114)				

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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.	RBC ES7IP3U3RHIGC71XBU11	10/19/2020	10/19/2021	179	5,041,414	28195.42	89,777			26,185		153,930			(44,888)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/20/2020	10/20/2021	576	1,984,375	3443.12	28,138			8,207		42,602			(14,069)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/21/2020	10/21/2021	246	6,928,292	28210.82	129,437			37,753		244,091			(64,719)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/22/2020	10/22/2021	138	3,913,392	28363.66	61,371			17,900		102,987			(30,685)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/27/2020	10/27/2021	535	1,815,426	3390.68	25,725			7,503		37,339			(12,862)				
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			70,513		581,160			(120,879)				
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			18,229		153,592			(31,250)				
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			72,479		17,686			(124,250)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	10/29/2020	10/29/2021	3,364	11,135,307	3310.11	206,491			60,226		446,712			(103,245)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/02/2020	11/02/2021	890	2,947,275	3310.24	41,114			15,418		61,731			(20,557)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/03/2020	11/03/2021	633	2,133,021	3369.16	30,033			11,262		43,899			(15,016)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/04/2020	11/04/2021	524	1,803,439	3443.44	25,302			9,488		38,407			(12,651)				
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			3,977		35,225			(5,302)				
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			75,940		437,190			(101,254)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/19/2020	11/19/2021	155	4,579,742	29483.23	78,844			29,567		130,010			(39,422)				
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			84,287		462,639			(112,383)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/24/2021	120	3,571,243	29872.47	57,449			21,543		86,590			(28,724)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/25/2021	100	2,975,287	29872.47	48,529			18,198		96,198			(24,264)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/25/2020	11/26/2021	59	1,770,643	29872.47	33,000			12,375		49,837			(16,500)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	11/30/2020	11/30/2021	485	1,757,537	3621.63	25,414			9,530		35,925			(12,707)				
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			17,038		77,857			(18,587)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/08/2020	12/08/2021	229	6,918,119	30173.88	114,501			52,480		185,039			(57,251)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/10/2021	220	6,600,957	30046.37	109,635			50,250		161,716			(54,818)				
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			71,447		317,761			(77,942)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/11/2021	100	2,993,236	30046.37	43,232			19,815		78,391			(21,616)				
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			69,093		296,244			(75,374)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/12/2021	51	1,540,699	30046.37	27,701			12,696		51,567			(13,851)				
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			118,628		522,428			(129,413)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/11/2020	12/13/2021	182	5,461,484	30046.37	99,301			45,513		163,906			(49,650)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/16/2020	12/16/2021	259	7,801,977	30154.54	133,102			61,005		217,580			(66,551)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/17/2021	236	7,107,339	30179.05	121,139			55,522		173,823			(60,570)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/17/2020	12/17/2021	97	2,943,903	30303.37	48,644			22,295		78,476			(24,322)				

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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.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/18/2021	2,730	10,127,422	3709.41	176,340			80,822		343,537			(88,170)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/18/2021	98	2,953,743	30179.05	40,717			18,662		71,320			(20,359)				
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			68,814		280,996			(75,070)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/19/2021	42	1,275,731	30179.05	25,678			11,769		47,981			(12,839)				
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			106,931		439,791			(116,653)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/18/2020	12/20/2021	241	7,286,793	30179.05	118,630			54,372		183,144			(59,315)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/21/2020	12/21/2021	159	4,803,980	30216.45	93,939			43,056		148,483			(46,970)				
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			113,870		490,887			(124,222)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/23/2021	113	3,405,402	30199.87	45,744			20,966		65,002			(22,872)				
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			34,043		155,405			(37,138)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/24/2021	25	767,841	30199.87	9,759			4,473		16,928			(4,880)				
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			35,897		142,326			(39,160)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/26/2021	27	815,018	30199.87	8,264			3,788		13,990			(4,132)				
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			86,880		376,764			(94,779)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/24/2020	12/27/2021	197	5,948,029	30199.87	108,534			49,745		169,970			(54,267)				
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			23,746		101,134			(25,905)				
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			135,199		563,179			(147,489)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/28/2020	12/28/2021	269	8,170,093	30403.97	144,721			66,330		228,699			(72,360)				
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			121,365		508,530			(132,398)				
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			109,595		429,117			(119,558)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	12/31/2021	326	9,975,798	30606.48	172,439			79,034		251,177			(86,219)				
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			40,434		169,775			(44,109)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/02/2022	13	404,586	30606.48	9,585			4,393		17,982			(4,792)				
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			49,237		206,812			(53,713)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	12/31/2020	01/03/2022	78	2,393,874	30606.48	45,647			20,921		72,155			(22,823)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/04/2021	01/04/2022	690	2,551,957	3700.65		36,646		19,850		50,280			(16,796)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	541	2,014,747	3726.86		29,012		15,715		39,421			(13,297)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/05/2021	01/05/2022	155	4,711,820	30391.6		85,391		46,254		130,908			(39,138)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/06/2021	01/06/2022	2,186	8,193,105	3748.14		146,398		79,299		270,498			(67,099)				
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		84,794		283,395			(71,749)				
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		44,028		154,499			(37,254)				
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		92,843		310,824			(78,559)				

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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		49,719		134,882			(42,070)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	359	1,367,926	3809.84		19,780		10,714		26,030			(9,066)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/13/2021	01/13/2022	199	6,192,284	31060.47		113,122		61,275		171,409			(51,848)				
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		36,292		98,107			(30,708)				
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		98,313		78,712			(83,188)				
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		85,658		294,139			(72,480)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/14/2021	01/14/2022	132	4,077,016	30991.52		62,961		34,104		88,507			(28,857)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/20/2021	01/20/2022	148	4,623,486	31188.38		74,780		40,506		110,191			(34,274)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	01/28/2021	01/28/2022	2,311	8,753,299	3787.38		162,281		87,902		282,334			(74,379)				
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		118,774		342,964			(71,264)				
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		117,423		329,051			(70,454)				
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		98,551		282,836			(59,131)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/09/2021	02/09/2022	138	4,321,048	31375.83		77,124		48,202		110,588			(28,921)				
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		115,561		330,294			(69,337)				
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		29,375		60,410			(17,625)				
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		120,625		96,347			(72,375)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	02/16/2021	02/16/2022	93	2,918,678	31522.75		52,633		32,896		73,733			(19,738)				
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			9,640		60,127			(7,712)				
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		54,542		50,282			(22,458)				
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		138,125		191,877			(56,875)				
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		120,752		319,038			(49,721)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/08/2021	03/08/2022	2,593	9,906,922	3821.35		184,185		130,464		335,494			(53,721)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/11/2021	03/11/2022	306	1,207,040	3939.34		17,249		12,218		21,237			(5,031)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/17/2021	03/17/2022	528	2,098,486	3974.12		30,176		21,375		36,296			(8,801)				
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		48,875		30,636			(20,125)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	03/25/2021	03/25/2022	131	4,266,044	32619.48		73,103		51,781		92,077			(21,322)				
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		148,423		361,502			(61,115)				
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		142,710		352,691			(58,763)				
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		101,746		246,179			(41,896)				
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		118,782		290,866			(48,910)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/05/2021	04/05/2022	196	6,571,969	33527.19		126,439		100,098		135,541			(26,342)				

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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.	RBC ES7IP3U3RHIGC71XBU11	04/13/2021	04/13/2022	346	1,433,698	4141.59		20,688		16,378		22,384			(4,310)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/14/2021	04/14/2022	178	6,016,187	33730.89		114,827		90,905		121,345			(23,922)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/15/2021	04/14/2022	148	5,053,507	34035.99		96,482		76,382		100,174			(20,100)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/21/2021	04/22/2022	95,000	9,310,000	98		98,000		77,583		61,445			(20,417)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/22/2021	04/22/2022	264	1,091,667	4134.98		15,895		12,583		17,069			(3,311)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/26/2021	04/26/2022	186	780,215	4187.62		11,391		9,018		11,711			(2,373)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2021	04/29/2022	89,102	8,732,000	98		92,500		73,229		49,734			(19,271)				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/28/2021	04/29/2022	115,070	11,507,000	100		158,500		125,479		186,871			(33,021)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2021	04/30/2022	2,276	9,516,242	4181.17		168,590		133,467		202,399			(35,123)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2021	05/01/2022	1,980	8,277,925	4181.17		159,088		125,944		196,323			(33,143)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	04/30/2021	05/02/2022	2,400	10,036,530	4181.17		184,161		145,794		225,631			(38,367)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/03/2021	05/03/2022	518	2,170,072	4192.66		31,661		27,704		32,403			(3,958)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/05/2021	05/05/2022	345	1,437,771	4167.59		20,920		18,305		21,878			(2,615)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/06/2021	05/06/2022	319	1,342,104	4201.62		19,514		17,075		19,890			(2,439)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/06/2022	182	6,338,612	34777.76		103,864		90,881		82,370			(12,983)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/07/2022	84	2,921,567	34777.76		37,667		32,958		29,928			(4,708)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/08/2022	66	2,306,478	34777.76		38,295		33,508		30,524			(4,787)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/07/2021	05/09/2022	149	5,171,271	34777.76		87,822		76,844		69,752			(10,978)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/10/2021	05/10/2022	431	1,804,468	4188.43		26,201		22,926		27,007			(3,275)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/11/2021	05/11/2022	2,347	9,742,962	4152.1		202,526		177,210		261,058			(25,316)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/13/2021	05/13/2022	448	1,840,950	4112.5		26,804		23,454		28,988			(3,351)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/17/2021	05/17/2022	2,867	11,934,180	4163.29		234,629		205,301		279,661			(29,329)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2021	05/19/2022	2,924	12,034,189	4115.68		239,698		209,736		304,584			(29,962)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2021	05/20/2022	70,796	6,938,000	98		83,000		72,625		46,690			(10,375)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/19/2021	05/20/2022	108,090	10,809,000	100		155,500		136,063		185,947			(19,438)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/20/2021	05/20/2022	393	1,635,568	4159.12		23,830		20,851		24,947			(2,979)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/25/2021	05/25/2022	174	726,711	4188.13		10,639		9,309		10,856			(1,330)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2021	05/27/2022	67,918	6,656,000	98		79,000		69,125		53,778			(9,875)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	05/26/2021	05/27/2022	126,360	12,636,000	100		170,000		148,750		201,330			(21,250)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/01/2021	06/01/2022	511	2,148,925	4202.04		31,525		30,211		31,770			(1,314)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/04/2021	06/03/2022	18,573	78,561,617	4229.89		2,074,148		1,987,725		2,194,622			(86,423)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/04/2021	06/06/2022	7,865	33,266,555	4229.89		896,037		858,702		947,647			(37,335)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/07/2021	06/07/2022	350	1,477,430	4226.52		21,570		20,672		21,452			(899)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/09/2021	06/09/2022	509	2,148,550	4219.55		31,498		30,185		31,360			(1,312)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/09/2021	06/10/2022	79,612	7,802,000	98		92,000		88,167		59,158			(3,833)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/10/2021	06/10/2022	458	1,940,925	4239.18		28,493		27,306		27,908			(1,187)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/11/2021	06/10/2022	18,729	79,551,839	4247.44		2,206,798		2,114,848		2,307,312			(91,950)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/11/2021	06/13/2022	9,109	38,687,950	4247.44		1,030,104		987,183		1,073,729			(42,921)				

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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.	RBC ES7IP3U3RHIGC71XBU11	06/14/2021	06/14/2022	2,086	8,876,294	4255.15		151,683		145,363		160,680			(6,320)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/15/2021	06/15/2022	1,969	8,361,829	4246.59		159,911		153,248		173,712			(6,663)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2021	06/16/2022	12,633	53,359,628	4223.7		1,170,717		1,121,937		1,241,520			(48,780)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/16/2021	06/17/2022	91,347	8,952,000	98		102,500		98,229		71,734			(4,271)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/17/2022	691	2,877,340	4166.45		42,585		40,810		43,430			(1,774)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/17/2021	06/17/2022	489	2,066,328	4221.86		30,561		29,288		30,111			(1,273)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/18/2022	2,733	11,388,900	4166.45		204,090		195,586		254,868			(8,504)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/19/2022	2,709	11,287,107	4166.45		195,055		186,928		238,826			(8,127)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/18/2021	06/20/2022	2,123	8,846,994	4166.45		149,379		143,154		179,476			(6,224)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/21/2021	06/21/2022	10,888	45,998,085	4224.79		1,190,034		1,140,449		1,253,608			(49,585)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	06/23/2022	127	4,291,626	33874.24		77,557		74,325		78,482			(3,232)				
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			2,567		21,330			(1,339)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/24/2022	154	5,319,401	34433.84		89,708		85,970		75,317			(3,738)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/25/2022	70	2,402,227	34433.84		37,052		35,508		34,228			(1,544)				
Dow Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/26/2022	60	2,063,672	34433.84		39,206		37,573		36,785			(1,634)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/25/2021	06/27/2022	132	4,537,743	34433.84		81,614		78,213		71,815			(3,401)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/28/2021	06/28/2022	334	1,433,910	4290.61		21,308		20,420		19,722			(888)				
S&P 500 Index Option MAV		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/29/2021	06/29/2022	1,982	8,506,121	4291.8		176,112		168,774		174,541			(7,338)				
S&P Digital		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2022	369	1,586,581	4297.5		23,592		22,609		21,672			(983)				
Dow Index Option PTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	06/30/2022	171	5,897,054	34502.51		100,251		96,074		89,860			(4,177)				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/30/2021	07/01/2022	84,031	8,235,000	98		98,500		94,396		86,269			(4,104)				
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			3,419		22,669			(1,415)				
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			11,538		26,867			(3,956)				
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			23,761		53,715			(8,147)				
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			8,106		23,719			(2,779)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/01/2020	07/01/2021	2,503	4,176,277	1668.725	83,604			3,484		293,266			(41,802)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/02/2020	07/02/2021	8,196	13,691,798	1670.568	274,524			11,438		948,097			(137,262)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/02/2019	07/02/2021	1,570	2,696,309	1717.265	87,900			1,831		143,217			(21,975)				

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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	07/03/2019	07/02/2021	921	1,588,520	1724.672	51,786			1,079		77,191			(12,946)				
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			2,502		204,099			(30,023)				
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			3,103		255,204			(37,237)				
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			4,329		546,800			(51,950)				
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			8,053		648,219			(96,639)				
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			2,214		181,485			(26,567)				
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			4,049		297,280			(48,584)				
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			1,398		102,129			(16,782)				
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			3,616		406,723			(43,393)				
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			6,070		459,259			(72,845)				
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			11,233		1,149,221			(134,794)				
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			2,695		203,984			(32,343)				
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			3,569		371,399			(42,834)				
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			4,116		305,156			(49,390)				
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			5,310		521,478			(63,719)				
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			5,223		127,346			(20,892)				
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			14,908		510,988			(59,631)				
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			15,715		506,393			(62,860)				

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	08/06/2020	08/06/2021	3,738	6,295,302	1684.17	133,835			16,729		414,615			(66,918)				
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			21,305		494,281			(85,220)				
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			12,568		405,479			(50,271)				
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			7,442		182,149			(29,767)				
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			5,577		122,454			(22,306)				
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			10,702		234,155			(42,808)				
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			19,133		545,671			(76,534)				
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			13,494		388,608			(53,975)				
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			19,562		433,499			(78,249)				
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			12,987		381,171			(51,947)				
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			6,354		136,672			(25,416)				
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			17,163		459,392			(68,651)				
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			22,625		612,328			(90,500)				
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			16,051		360,995			(64,206)				
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			4,747		157,489			(18,990)				
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			13,578		365,626			(54,310)				
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			13,260		293,886			(53,041)				
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			3,926		126,747			(15,704)				

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	08/28/2020	08/27/2021	5,423	9,197,492	1696.045	186,060			23,257		492,177			(93,030)				
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			15,385		403,786			(61,542)				
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			33,355		836,812			(133,422)				
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			6,075		133,757			(24,299)				
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			17,726		451,186			(70,904)				
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			53,915		713,524			(129,396)				
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			2,448		33,611			(5,875)				
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			17,295		231,621			(41,507)				
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			39,356		532,211			(94,454)				
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			13,808		196,113			(33,138)				
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			9,318		117,853			(22,364)				
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			39,247		504,800			(94,192)				
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			70,921		1,130,897			(170,209)				
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			13,704		180,646			(32,890)				
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			30,562		489,702			(73,349)				
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			19,243		266,728			(46,184)				
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			13,760		185,975			(33,023)				

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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	10/01/2020	10/01/2021	3,678	6,203,803	1686.904	131,683			38,408		384,453			(65,842)				
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			31,485		393,786			(53,975)				
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			17,702		162,993			(30,346)				
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			43,573		480,551			(74,697)				
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			9,917		81,957			(17,001)				
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			4,685		59,835			(8,032)				
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			45,955		387,772			(78,780)				
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			3,550		45,259			(6,086)				
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			43,036		350,252			(73,776)				
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			20,374		169,766			(34,926)				
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			20,036		160,530			(34,348)				
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			54,315		525,843			(93,111)				
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			5,639		68,270			(9,666)				
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			42,321		354,344			(72,550)				
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			7,890		89,240			(13,527)				
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			5,308		59,187			(9,099)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	10/20/2020	10/20/2021	2,237	3,804,133	1700.516	82,114			23,950		205,155			(41,057)				
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			29,038		249,709			(49,779)				
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			35,547		296,660			(60,938)				
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			57,639		469,965			(98,809)				
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			11,515		128,429			(19,740)				
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			26,945		222,809			(46,192)				
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			20,784		185,608			(35,629)				
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			21,884		195,980			(37,516)				
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			51,394		744,093			(88,104)				
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			78,371		801,885			(134,350)				
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			114,109		1,573,617			(195,616)				
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			25,098		270,010			(43,025)				
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			45,864		638,426			(78,623)				
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			44,363		258,087			(59,151)				
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			12,509		64,683			(16,679)				
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			43,877		245,388			(58,503)				

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	11/20/2020	11/19/2021	6,491	11,153,138	1718.199	255,648			95,868		542,372			(127,824)				
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			63,426		351,687			(84,568)				
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			12,393		68,284			(16,524)				
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			28,135		152,431			(37,513)				
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			24,696		125,173			(32,928)				
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			5,202		32,992			(6,935)				
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			55,141		320,696			(73,521)				
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			27,513		117,619			(30,014)				
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			99,197		452,030			(108,215)				
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			600,208		2,344,953			(654,773)				
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			79,370		349,557			(86,585)				
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			14,626		91,146			(15,956)				
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			5,427		31,668			(5,920)				
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			43,051		176,795			(46,965)				
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			4,923		26,998			(5,371)				
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			424,134		1,668,271			(462,691)				

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	12/14/2020	12/14/2021	2,029	3,490,274	1720.285	81,638			37,418		170,408			(40,819)				
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			90,147		455,996			(98,342)				
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			72,251		302,138			(78,819)				
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			117,811		585,865			(128,521)				
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			35,432		155,384			(38,653)				
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			75,760		321,621			(82,648)				
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			3,957		18,327			(4,317)				
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			96,843		473,137			(105,647)				
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			60,247		253,930			(65,724)				
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			137,021		640,169			(149,478)				
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		63,915		239,203			(54,082)				
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		119,082		500,359			(100,762)				
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		31,487		117,005			(26,643)				
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		122,217		393,025			(103,415)				
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		83,116		268,804			(70,329)				
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		132,752		445,362			(112,328)				
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		54,243		173,593			(45,898)				
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		101,935		345,159			(86,253)				

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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	01/14/2021	01/14/2022	4,213	7,325,924	1738.899		166,234		90,044		287,787			(76,191)				
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			7,500		26,767			(6,923)				
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		35,740		113,084			(30,242)				
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		154,936		524,012			(131,100)				
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		51,875		171,808			(43,894)				
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		181,709		665,395			(153,754)				
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		51,770		176,447			(43,806)				
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		76,364		280,288			(64,615)				
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		83,518		293,612			(70,669)				
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		146,746		666,870			(124,170)				
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		84,280		386,212			(71,313)				
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		76,308		286,722			(45,785)				
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		59,255		188,528			(35,553)				
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		19,374		52,463			(11,624)				
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		37,020		104,825			(22,212)				
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		55,689		169,207			(33,414)				
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		36,784		105,931			(22,070)				
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		101,680		305,179			(61,008)				

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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		87,632		250,874			(52,579)				
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		29,453		81,124			(17,672)				
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		41,799		110,796			(25,079)				
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		138,023		398,302			(82,814)				
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			9,416		60,257			(7,533)				
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		141,881		425,722			(85,128)				
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		115,752		327,278			(69,451)				
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		192,006		644,701			(115,204)				
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			8,399		69,603			(6,719)				
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		66,125		201,621			(39,675)				
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		83,416		281,259			(50,049)				
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			10,225		67,468			(7,218)				
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		63,999		154,917			(26,353)				
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			9,344		60,444			(6,596)				
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		111,900		295,880			(46,077)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/08/2021	03/08/2022	669	255,867	382.59		5,962		4,223		7,840			(1,739)				
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			11,257		76,865			(7,946)				

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)
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/11/2021	03/11/2022	325	125,242	384.87		2,918		2,067		3,331			(851)				
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			8,689		66,853			(6,133)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/15/2021	03/15/2022	748	287,350	384.3		6,695		4,742		7,965			(1,953)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2022	1,280	492,615	384.94		11,478		8,130		13,118			(3,348)				
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			7,292		62,960			(5,147)				
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		98,252		187,826			(40,457)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2022	855	328,611	384.48		7,657		5,423		9,024			(2,233)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/18/2022	1,232	472,266	383.31		10,957		7,761		13,977			(3,196)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/18/2022	501	192,016	383.49		4,474		3,169		5,619			(1,305)				
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			5,761		49,378			(4,067)				
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		230,063		452,096			(94,732)				
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		118,997		234,079			(48,999)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2022	1,268	487,164	384.27		11,351		8,040		13,633			(3,311)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2022	2,203	848,825	385.22		19,778		14,009		22,379			(5,768)				
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			6,611		61,170			(4,667)				
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		94,020		191,807			(38,714)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2022	1,870	720,853	385.55		16,796		11,897		18,625			(4,899)				
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		810,393		1,687,695			(333,691)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/25/2022	831	320,574	385.88		7,437		5,268		8,116			(2,169)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/25/2022	1,505	581,761	386.67		13,555		9,601		13,978			(3,954)				
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			10,098		89,565			(7,128)				
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		209,174		345,537			(86,131)				
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		252,130		378,242			(103,818)				
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		735,459		1,561,991			(302,836)				
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		33,093		54,620			(13,627)				
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		147,298		224,271			(60,652)				

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)
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/29/2021	03/29/2022	1,679	647,012	385.43		15,075		10,678		16,948			(4,397)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/30/2021	03/30/2022	2,613	1,003,638	384.12		23,385		16,564		28,594			(6,821)				
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			11,869		102,222			(8,378)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/31/2021	03/31/2022	944	362,901	384.33		8,456		5,989		10,216			(2,466)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/01/2021	04/01/2022	924	356,178	385.67		8,299		6,570		9,219			(1,729)				
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			8,183		64,846			(5,168)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	5,415	2,093,551	386.61		48,780		38,617		51,289			(10,162)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	2,357	4,203,381	1783.202		100,218		79,340		112,512			(20,879)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	4,307	13,118,904	3046.14		152,328		120,593		153,963			(31,735)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2022	8,426	34,326,050	4073.94		909,236		719,812		1,170,642			(189,424)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/07/2022	2,834	1,097,753	387.32		25,578		20,249		25,695			(5,329)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/07/2022	4,024	7,161,545	1779.807		169,513		134,197		197,265			(35,315)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/07/2022	3,442	10,463,815	3040.39		127,914		101,266		135,575			(26,649)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/08/2022	2,329	902,296	387.44		20,933		16,572		20,980			(4,361)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/08/2021	04/08/2022	1,604	622,158	387.78		14,496		11,476		14,141			(3,020)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/08/2022	9,529	29,018,140	3045.17		353,675		279,993		365,436			(73,682)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/08/2021	04/08/2022	9,252	37,907,440	4097.17		1,008,714		798,565		1,274,436			(210,149)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/11/2022	5,105	15,544,946	3045.17		205,844		162,960		215,328			(42,884)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/12/2021	04/12/2022	507	196,743	387.68		4,584		3,629		4,526			(955)				
SPXD5UN Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/12/2021	04/12/2022	3,403	10,378,786	3050.11		141,199		111,783		142,103			(29,417)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2022	2,511	973,196	387.56		22,675		17,951		22,599			(4,724)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2022	2,757	4,913,324	1782.379		112,849		89,339		128,248			(23,510)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2022	10,634	44,041,829	4141.59		1,091,197		863,864		1,296,677			(227,333)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/14/2021	04/14/2022	3,157	1,222,804	387.39		28,491		22,556		28,755			(5,936)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2022	2,518	976,554	387.77		22,656		17,936		22,393			(4,720)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/16/2021	04/14/2022	5,644	2,188,930	387.84		50,783		40,203		49,961			(10,580)				
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			5,310		39,790			(3,354)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/14/2021	04/14/2022	2,529	4,509,325	1783.241		105,271		83,340		118,028			(21,932)				

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	04/15/2021	04/14/2022	3,711	6,635,021	1787.831		146,812		116,227		155,157			(30,586)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2022	3,533	1,365,979	386.63		31,827		25,197		33,964			(6,631)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2022	3,630	11,115,508	3061.74		149,218		118,131		135,127			(31,087)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2022	8,996	37,453,693	4163.26		1,006,939		797,160		1,146,326			(209,779)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2022	3,001	1,157,475	385.64		26,969		21,351		30,682			(5,619)				
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			10,516		77,977			(6,642)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2022	1,735	3,109,049	1791.967		70,056		55,461		70,389			(14,595)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/21/2021	04/21/2022	6,436	2,490,153	386.88		58,021		45,933		61,077			(12,088)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/22/2021	04/22/2022	1,916	741,186	386.77		17,270		13,672		18,331			(3,598)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/23/2021	04/22/2022	4,189	1,621,832	387.12		37,627		29,788		39,216			(7,839)				
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			13,360		100,294			(8,438)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/22/2021	04/22/2022	4,518	8,110,670	1795.345		192,924		152,732		187,070			(40,193)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/26/2021	04/26/2022	1,684	651,220	386.81		15,173		12,012		16,143			(3,161)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/26/2021	04/26/2022	3,475	10,671,004	3070.49		149,261		118,165		125,411			(31,096)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/27/2021	04/27/2022	4,386	1,692,248	385.86		39,429		31,215		44,593			(8,214)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/27/2021	04/27/2022	11,344	47,494,123	4186.72		1,164,742		922,087		1,289,880			(242,655)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/30/2021	04/28/2022	5,770	2,212,657	383.48		51,334		40,639		67,428			(10,695)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/28/2021	04/28/2022	3,509	1,349,163	384.5		31,435		24,886		38,688			(6,549)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/03/2021	05/03/2022	1,627	2,942,261	1808.487		67,467		59,034		57,021			(8,433)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/03/2021	05/03/2022	4,569	14,118,107	3090.2		187,549		164,106		131,643			(23,444)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/04/2021	05/04/2022	2,744	4,974,658	1812.882		113,091		98,955		89,100			(14,136)				
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			8,871		60,350			(5,069)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/06/2021	05/06/2022	10,758	4,174,937	388.07		97,276		85,117		96,635			(12,160)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/06/2022	3,204	1,247,148	389.3		28,934		25,317		26,626			(3,617)				
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			14,228		96,858			(8,130)				

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	05/07/2020	05/06/2022	224	370,692	1653.695	11,973			5,238		35,193			(2,993)				
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			15,562		101,806			(8,893)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/06/2022	18,458	78,126,069	4232.6		2,174,368		1,902,572		2,248,991			(271,796)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/09/2022	7,559	31,994,784	4232.6		904,325		791,284		940,840			(113,041)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2022	1,204	466,791	387.64		10,876		9,517		11,164			(1,360)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2022	2,663	4,865,969	1827.243		111,517		97,577		74,394			(13,940)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2022	9,636	3,709,292	384.93		86,427		75,623		105,016			(10,803)				
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			6,935		45,538			(3,963)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2022	2,692	4,893,397	1817.683		107,622		94,169		80,823			(13,453)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/12/2021	05/12/2022	2,027	775,675	382.7		18,073		15,814		25,037			(2,259)				
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			6,611		44,401			(3,778)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/13/2021	05/13/2022	1,126	431,085	382.86		10,044		8,789		13,800			(1,256)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/13/2022	1,758	675,387	384.23		15,669		13,710		19,972			(1,959)				
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			38,429		265,076			(21,959)				
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			4,984		33,836			(2,848)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/13/2022	8,207	14,943,885	1820.969		355,223		310,820		257,669			(44,403)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/16/2022	2,017	3,672,396	1820.969		87,581		76,634		63,707			(10,948)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/17/2021	05/17/2022	1,485	569,966	383.78		13,280		11,620		17,367			(1,660)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2022	4,753	1,825,856	384.12		42,542		37,225		54,597			(5,318)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2022	2,722	4,937,700	1814.122		117,833		103,104		93,820			(14,729)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/19/2021	05/19/2022	2,852	1,093,488	383.42		25,478		22,293		34,078			(3,185)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/20/2021	05/20/2022	4,754	1,827,674	384.41		42,585		37,262		53,834			(5,323)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/21/2021	05/20/2022	1,588	611,658	385.07		14,190		12,417		17,328			(1,774)				

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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.	SG 02RNE8IBXP4ROTD8PU41	05/22/2020	05/20/2022	1,037	1,719,446	1658.654	56,054			24,524		158,199			(14,013)				
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			7,299		47,111			(4,171)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/24/2021	05/24/2022	2,362	4,293,830	1817.67		98,036		85,782		76,168			(12,255)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2022	8,573	3,312,430	386.36		77,180		67,532		87,295			(9,647)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2022	2,327	4,225,641	1815.59		89,035		77,905		70,287			(11,129)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/26/2021	05/26/2022	2,058	797,591	387.63		18,584		16,261		19,461			(2,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/26/2021	05/26/2022	2,110	3,831,458	1815.809		88,182		77,159		69,589			(11,023)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/26/2021	05/26/2022	4,368	13,556,098	3103.49		174,971		153,100		120,469			(21,871)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/27/2021	05/27/2022	3,111	1,204,462	387.22		28,064		24,556		30,181			(3,508)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/27/2022	2,022	783,276	387.3		18,172		15,901		19,530			(2,272)				
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			9,294		56,853			(5,311)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/27/2021	05/27/2022	2,505	4,554,140	1817.991		102,852		89,995		78,768			(12,856)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/27/2022	8,207	14,930,879	1819.178		364,164		318,643		275,235			(45,520)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/27/2022	23,214	97,595,572	4204.11		2,634,910		2,305,546		2,927,549			(329,364)				
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			8,701		53,228			(4,972)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2022	1,952	3,550,530	1819.178		85,174		74,527		64,615			(10,647)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2022	7,338	30,851,694	4204.11		873,934		764,693		974,240			(109,242)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2022	2,583	1,001,992	387.86		23,346		22,374		24,272			(973)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2022	2,267	4,126,571	1820.546		97,666		93,596		72,747			(4,069)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2022	4,791	1,860,374	388.29		43,347		41,541		43,924			(1,806)				

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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	06/02/2020	06/02/2022	432	721,983	1669.76	23,537			11,278		61,680			(5,884)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2022	2,629	4,790,475	1821.855		100,052		95,883		73,793			(4,169)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/03/2021	06/03/2022	1,264	490,768	388.2		11,435		10,958		11,667			(476)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/03/2022	1,499	582,785	388.91		13,521		12,957		13,249			(563)				
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			12,431		65,588			(6,486)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/03/2022	5,763	10,519,485	1825.404		252,502		241,981		178,494			(10,521)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/03/2022	8,364	26,097,751	3120.09		332,643		318,783		199,197			(13,860)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2022	1,712	3,125,122	1825.404		75,783		72,625		53,697			(3,158)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2022	3,603	11,241,675	3120.09		160,599		153,907		99,369			(6,692)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2022	1,493	582,785	390.31		13,579		13,013		12,174			(566)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2022	4,140	1,617,936	390.79		37,698		36,127		32,802			(1,571)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2022	2,861	5,214,601	1822.668		114,747		109,966		83,353			(4,781)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/09/2021	06/09/2022	4,741	1,856,072	391.5		43,246		41,445		35,961			(1,802)				
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			5,261		26,946			(2,745)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/10/2021	06/10/2022	1,129	442,410	391.74		10,308		9,879		8,448			(430)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/11/2021	06/10/2022	3,285	1,290,780	392.94		29,946		28,698		22,733			(1,248)				
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			11,678		66,564			(6,093)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2022	3,493	1,371,590	392.71		31,958		30,626		24,694			(1,332)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2022	4,988	1,955,712	392.08		45,568		43,669		36,786			(1,899)				
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			5,747		31,503			(2,999)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2022	4,806	8,741,973	1818.858		183,836		176,176		142,627			(7,660)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2022	4,501	13,995,680	3109.15		191,750		183,761		128,410			(7,990)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/16/2021	06/16/2022	5,477	2,144,885	391.63		49,976		47,893		41,627			(2,082)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/17/2021	06/17/2022	530	206,834	390.55		4,819		4,618		4,313			(201)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/17/2022	2,524	986,579	390.86		22,889		21,935		20,164			(954)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/19/2020	06/17/2022	651	1,086,668	1670.204	35,643			17,079		92,779			(8,911)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2020	06/17/2022	326	544,491	1671.608	17,750			8,505		46,036			(4,438)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/17/2022	9,577	29,283,784	3057.71		391,055		374,761		412,570			(16,294)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/18/2021	06/20/2022	3,828	11,704,159	3057.71		165,537		158,640		175,512			(6,897)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/21/2021	06/21/2022	3,208	1,253,798	390.87		29,088		27,876		25,751			(1,212)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/22/2021	06/22/2022	6,243	2,439,062	390.71		56,830		54,462		50,681			(2,368)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/23/2021	06/23/2022	2,716	1,060,866	390.63		24,718		23,688		22,187			(1,030)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/23/2021	06/23/2022	2,094	3,773,005	1802.028		86,635		83,025		82,740			(3,610)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/25/2021	06/24/2022	1,148	448,756	391.07		10,411		9,977		9,136			(434)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/24/2022	1,924	752,738	391.29		17,539		16,808		15,109			(731)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/24/2021	06/24/2022	2,987	5,391,984	1804.968		128,649		123,288		119,720			(5,360)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2022	4,692	1,835,922	391.28		42,777		40,995		37,080			(1,782)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/28/2021	06/28/2022	3,541	6,400,805	1807.536		152,356		146,008		137,298			(6,348)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2022	2,123	831,236	391.51		19,368		18,561		16,564			(807)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/29/2021	06/29/2022	2,155	3,893,557	1806.504		90,944		87,154		83,247			(3,789)				
Bespoke Index Option		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2022	2,796	1,093,672	391.2		25,483		24,421		22,264			(1,062)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	06/30/2021	06/30/2022	3,504	6,336,405	1808.479		128,789		123,423		113,544			(5,366)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/01/2020	07/01/2022	486	810,615	1668.725	26,264			13,679		70,082			(6,566)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/02/2020	07/01/2022	1,059	1,769,224	1670.568	57,500			29,948		151,031			(14,375)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/02/2020	07/05/2022	517	864,368	1670.568	28,092			14,631		73,838			(7,023)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4R0TD8PU41	07/07/2020	07/07/2022	336	561,924	1670.632	18,431			9,600		47,997			(4,608)				

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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	SG 02RNE8IBXP4ROTD8PU41	07/08/2020	07/08/2022	500	836,131	1670.623	27,509			14,327		71,436			(6,877)				
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			13,373		66,286			(6,419)				
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			9,569		47,322			(4,593)				
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			23,238		108,269			(11,154)				
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			23,412		107,375			(11,238)				
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			7,213		32,361			(3,462)				
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			12,983		53,823			(5,770)				
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			12,287		49,379			(5,461)				
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			10,582		42,429			(4,703)				
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			9,255		37,121			(4,114)				
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			9,396		36,750			(4,176)				
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			11,095		43,914			(4,931)				
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			20,635		78,871			(9,171)				
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			13,637		53,066			(6,061)				

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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	08/27/2020	08/26/2022	417	705,930	1693.57	23,931			13,461		51,782			(5,983)				
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			11,141		41,716			(4,952)				
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			20,162		75,552			(8,961)				
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			41,026		148,378			(16,976)				
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			42,308		153,172			(17,507)				
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			24,611		91,578			(10,184)				
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			13,517		48,670			(5,593)				
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			23,838		85,372			(9,864)				
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			22,926		86,732			(9,487)				
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			14,383		54,714			(5,951)				
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			22,438		78,833			(8,686)				
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			13,317		43,619			(5,155)				
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			7,865		26,346			(3,045)				
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			24,354		75,293			(9,427)				

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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			33,062		100,577			(12,798)				
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			12,899		39,286			(4,993)				
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			12,433		37,197			(4,813)				
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			36,552		112,394			(14,149)				
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			35,699		112,106			(13,819)				
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			19,764		61,408			(7,651)				
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			19,712		59,816			(7,630)				
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			19,487		65,765			(7,543)				
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			32,816		119,427			(12,703)				
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			19,307		70,308			(7,474)				
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			23,373		61,513			(8,499)				
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			17,295		42,473			(6,289)				
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			38,016		97,313			(13,824)				
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			17,037		43,304			(6,195)				

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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			85,462		215,996			(31,077)				
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			10,688		27,312			(3,887)				
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			18,779		46,555			(6,829)				
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			11,223		26,479			(4,081)				
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			20,194		46,516			(6,924)				
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			35,469		82,469			(12,161)				
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			24,740		55,181			(8,482)				
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			50,665		121,151			(17,371)				
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			54,589		123,555			(18,716)				
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			14,108		32,286			(4,837)				
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			24,494		54,987			(8,398)				
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			48,904		109,652			(16,767)				
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		24,612		53,761			(7,317)				
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		53,476		104,442			(15,898)				

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	01/07/2021	01/06/2023	467	811,631	1738.12		29,462		22,710		44,470			(6,752)				
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		23,125		45,223			(6,875)				
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		36,689		71,781			(10,908)				
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		24,575		47,452			(7,306)				
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		13,575		26,518			(4,036)				
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		68,828		138,740			(20,462)				
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		17,562		34,967			(5,221)				
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		23,700		47,701			(7,046)				
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		10,393		20,926			(3,090)				
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		36,892		76,432			(10,968)				
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		50,266		101,110			(11,600)				
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		28,559		52,910			(6,591)				
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		34,695		63,174			(8,007)				
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		74,618		145,909			(17,219)				

SCHEDULE DB - PART A - SECTION 1

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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	02/25/2021	02/24/2023	870	1,513,635	1739.659		55,853		45,381		83,682			(10,472)				
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		44,896		87,892			(10,361)				
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		39,536		77,219			(9,124)				
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		31,157		56,940			(5,320)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/03/2021	03/03/2023	138	239,924	1741.125		8,973		7,665		13,156			(1,309)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/12/2021	03/10/2023	908	348,752	383.96		11,509		9,830		12,979			(1,678)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/10/2021	03/10/2023	260	99,783	384.09		3,303		2,821		3,692			(482)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2023	472	181,500	384.94		6,008		5,132		6,487			(876)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/16/2021	03/16/2023	564	995,175	1764.857		37,120		31,707		45,586			(5,413)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/19/2021	03/17/2023	1,685	646,052	383.31		21,320		18,211		24,837			(3,109)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/18/2021	03/17/2023	748	286,965	383.49		9,470		8,089		10,945			(1,381)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/17/2021	03/17/2023	690	265,421	384.48		8,785		7,504		9,690			(1,281)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/22/2021	03/22/2023	1,329	510,863	384.27		16,910		14,444		18,878			(2,466)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	2,190	843,816	385.22		27,930		23,857		29,904			(4,073)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/23/2021	03/23/2023	282	495,102	1758.449		18,566		15,859		23,954			(2,708)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/24/2021	03/24/2023	2,280	879,118	385.55		29,099		24,855		30,714			(4,244)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/24/2023	351	135,600	385.88		4,475		3,822		4,667			(653)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/25/2021	03/24/2023	2,528	977,687	386.67		32,264		27,559		32,461			(4,705)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/24/2023	1,651	2,936,661	1778.712		109,537		93,563		120,631			(15,974)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/27/2023	460	818,623	1778.712		30,617		26,152		33,688			(4,465)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/26/2021	03/28/2023	401	713,744	1778.712		26,694		22,801		29,389			(3,893)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/29/2021	03/29/2023	1,673	644,873	385.43		21,345		18,232		22,719			(3,113)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/30/2021	03/30/2023	4,248	1,631,921	384.12		54,017		46,139		60,974			(7,877)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	03/31/2021	03/31/2023	3,732	1,434,429	384.33		47,480		40,555		53,131			(6,924)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/01/2021	03/31/2023	271	104,540	385.67		3,450		3,090		3,648			(359)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2023	4,697	1,815,810	386.61		60,103		53,843		60,946			(6,261)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/06/2023	9,117	3,531,195	387.32		116,529		104,391		114,741			(12,138)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/09/2021	04/06/2023	6,474	2,508,440	387.44		82,779		74,156		81,060			(8,623)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	04/08/2021	04/06/2023	1,696	657,587	387.78		21,700		19,440		20,919			(2,260)				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/07/2021	04/06/2023	292	520,134	1779.807		19,505		17,473		21,339			(2,032)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/06/2021	04/06/2023	247	440,006	1783.202		16,456		14,742		17,549			(1,714)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/12/2021	04/12/2023	1,696	657,468	387.68		21,762		19,495		21,095			(2,267)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2023	3,441	1,333,460	387.56		44,138		39,540		43,047			(4,598)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/13/2021	04/13/2023	408	727,534	1782.379		27,210		24,375		29,342			(2,834)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/14/2021	04/14/2023	4,125	1,598,133	387.39		52,898		47,388		52,028			(5,510)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2023	4,923	1,909,158	387.77		63,002		56,439		61,081			(6,563)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/16/2021	04/14/2023	3,609	1,399,626	387.84		46,188		41,376		44,635			(4,811)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/15/2021	04/14/2023	1,673	2,991,006	1787.831		112,761		101,015		115,337			(11,746)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/19/2021	04/19/2023	6,479	2,504,877	386.63		82,911		74,275		84,671			(8,637)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2023	2,596	1,001,113	385.64		33,137		29,685		35,392			(3,452)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/20/2021	04/20/2023	381	682,646	1791.967		25,872		23,177		25,521			(2,695)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/22/2021	04/21/2023	5,685	2,198,654	386.77		72,556		64,998		73,943			(7,558)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/21/2021	04/21/2023	3,875	1,499,330	386.88		49,628		44,458		50,174			(5,170)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/23/2021	04/21/2023	2,135	826,670	387.12		27,280		24,438		27,365			(2,842)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/22/2021	04/21/2023	2,259	4,055,833	1795.345		153,716		137,704		147,445			(16,012)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/26/2021	04/26/2023	703	271,801	386.81		8,997		8,059		9,152			(937)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/27/2021	04/27/2023	5,521	2,130,496	385.86		70,519		63,174		74,891			(7,346)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/30/2021	04/28/2023	6,870	2,634,321	383.48		86,933		77,877		102,764			(9,055)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	04/28/2021	04/28/2023	5,239	2,014,248	384.5		66,672		59,727		75,197			(6,945)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/06/2021	05/02/2023	10,001	3,881,051	388.07		128,075		120,070		123,906			(8,005)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/07/2021	05/02/2023	1,461	568,713	389.3		18,768		17,595		17,159			(1,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/03/2021	05/03/2023	961	1,737,914	1808.487		65,867		61,750		56,896			(4,117)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/04/2021	05/04/2023	376	680,775	1812.882		26,006		24,380		21,461			(1,625)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2023	2,710	1,050,513	387.64		34,772		32,599		34,372			(2,173)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/10/2021	05/10/2023	833	1,521,676	1827.243		57,976		54,352		42,398			(3,623)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2023	11,326	4,359,788	384.93		144,309		135,290		160,884			(9,019)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/11/2021	05/11/2023	722	1,311,631	1817.683		50,104		46,973		39,849			(3,132)				
Bespoke Index Option .		N/A	Equity/Index.	SG 02RNE8IBXP4ROTD8PU41	05/12/2021	05/12/2023	3,109	1,189,949	382.7		39,387		36,926		48,313			(2,462)				

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Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/13/2021	05/12/2023	1,743	667,307	382.86		22,021		20,645		26,912			(1,376)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/12/2023	2,048	787,022	384.23		25,972		24,348		29,948			(1,623)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/12/2023	1,467	2,670,889	1820.969		101,761		95,401		78,871			(6,360)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/15/2023	358	651,499	1820.969		24,887		23,332		19,286			(1,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/14/2021	05/16/2023	356	647,701	1820.969		24,742		23,196		19,189			(1,546)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/17/2021	05/17/2023	1,840	706,253	383.78		23,377		21,916		27,466			(1,461)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2023	6,698	2,572,828	384.12		85,161		79,838		98,669			(5,323)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/18/2021	05/18/2023	552	1,001,494	1814.122		38,157		35,772		31,567			(2,385)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/19/2021	05/19/2023	4,892	1,875,643	383.42		62,084		58,204		74,136			(3,880)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/20/2021	05/19/2023	3,049	1,171,996	384.41		38,676		36,259		44,417			(2,417)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/21/2021	05/19/2023	2,353	905,911	385.07		29,895		28,027		33,372			(1,868)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/24/2021	05/24/2023	1,040	1,891,145	1817.67		71,674		67,195		58,052			(4,480)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	12,067	4,662,216	386.36		154,319		144,674		162,920			(9,645)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/25/2021	05/25/2023	507	921,317	1815.59		35,102		32,908		28,823			(2,194)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/27/2021	05/26/2023	1,781	689,473	387.22		22,753		21,331		23,211			(1,422)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/26/2023	884	342,438	387.3		11,300		10,594		11,487			(706)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/26/2021	05/26/2023	4,538	1,759,085	387.63		58,226		54,587		58,150			(3,639)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/26/2023	2,791	5,077,994	1819.178		193,979		181,856		154,065			(12,124)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/30/2023	571	1,039,577	1819.178		39,816		37,327		31,639			(2,488)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	05/28/2021	05/31/2023	401	728,684	1819.178		27,909		26,164		22,195			(1,744)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2023	5,582	2,165,010	387.86		71,662		70,169		71,099			(1,493)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/01/2021	06/01/2023	273	497,102	1820.546		19,039		18,642		14,972			(397)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/03/2021	06/02/2023	1,655	642,321	388.2		21,197		20,755		20,789			(442)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2023	4,300	1,669,595	388.29		55,264		54,112		53,820			(1,151)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/02/2023	4,914	1,911,174	388.91		63,069		61,755		59,914			(1,314)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/02/2021	06/02/2023	1,113	2,027,728	1821.855		77,459		75,845		60,421			(1,614)				

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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)
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/02/2023	2,438	4,450,806	1825.404		170,021		166,479		128,524			(3,542)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/05/2023	594	1,083,450	1825.404		41,496		40,632		31,363			(865)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/04/2021	06/06/2023	864	1,577,692	1825.404		60,426		59,167		45,707			(1,259)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/07/2021	06/07/2023	4,897	1,911,174	390.31		63,260		61,942		56,401			(1,318)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2023	3,626	1,416,934	390.79		46,901		45,923		40,930			(977)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/08/2021	06/08/2023	396	721,064	1822.668		28,194		27,606		21,434			(587)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/09/2021	06/09/2023	6,518	2,551,766	391.5		84,463		82,704		71,377			(1,760)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/10/2021	06/09/2023	536	209,992	391.74		6,930		6,785		5,808			(144)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/11/2021	06/09/2023	5,446	2,139,857	392.94		70,615		69,144		55,939			(1,471)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/14/2021	06/14/2023	5,517	2,166,591	392.71		71,714		70,220		57,474			(1,494)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2023	5,490	2,152,529	392.08		71,249		69,764		58,857			(1,484)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/15/2021	06/15/2023	880	1,600,303	1818.858		62,252		60,955		49,446			(1,297)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/17/2021	06/16/2023	813	317,683	390.55		10,484		10,265		9,330			(218)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/18/2021	06/16/2023	4,048	1,582,308	390.86		52,216		51,128		45,813			(1,088)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/16/2021	06/16/2023	7,477	2,928,262	391.63		96,925		94,906		81,822			(2,019)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/21/2021	06/21/2023	2,785	1,088,454	390.87		35,919		35,171		31,608			(748)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/22/2021	06/22/2023	4,559	1,781,408	390.71		58,786		57,562		52,146			(1,225)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/23/2021	06/23/2023	2,679	1,046,306	390.63		34,528		33,809		30,760			(719)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/25/2021	06/23/2023	996	389,377	391.07		12,849		12,582		11,219			(268)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	4,007	1,567,854	391.29		51,739		50,661		44,722			(1,078)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/24/2021	06/23/2023	1,023	1,846,869	1804.968		71,474		69,985		64,592			(1,489)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2023	4,001	1,565,533	391.28		51,663		50,586		44,831			(1,076)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/28/2021	06/28/2023	823	1,487,014	1807.536		57,696		56,494		51,074			(1,202)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2023	3,191	1,249,481	391.51		41,233		40,374		35,429			(859)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/29/2021	06/29/2023	260	469,502	1806.504		18,217		17,837		16,277			(380)				
Bespoke Index Option		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2023	5,661	2,214,448	391.2		73,077		71,554		63,733			(1,522)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index	SG 02RNE8IBXP4ROTD8PU41	06/30/2021	06/30/2023	591	1,068,495	1808.479		41,671		40,803		36,460			(868)				
S&P 500 Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/01/2020	07/01/2021	3,603	11,227,593	3115.86	252,562			10,523		580,297			(126,281)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/02/2020	07/02/2021	311	8,040,716	25827.36	130,653			5,444		226,534			(65,327)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8MI85QISCSJ683	07/02/2020	07/03/2021	61	1,583,818	25827.36	38,995			1,625		75,009			(19,497)				

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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	SUN 549300V8M85QISCSJ683	07/02/2020	07/05/2021	21	530,343	25827.36	6,311			263		10,607			(3,156)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/06/2020	07/06/2021	196	5,157,129	26287.03	101,763			4,240		181,464			(50,881)				
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			9,734		549,990			(116,805)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/07/2020	07/07/2021	203	5,266,867	25890.18	107,549			4,481		192,157			(53,775)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/08/2020	07/08/2021	231	6,033,986	26067.28	121,528			5,064		221,536			(60,764)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/10/2020	07/09/2021	219	5,722,458	26075.3	101,311			4,221		174,421			(50,656)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/10/2020	07/10/2021	87	2,273,796	26075.3	44,459			1,852		81,446			(22,230)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/10/2020	07/11/2021	64	1,681,466	26075.3	26,691			1,112		46,943			(13,346)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/10/2020	07/12/2021	114	2,982,813	26075.3	56,114			2,338		98,644			(28,057)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/15/2020	07/15/2021	215	5,788,514	26870.1	115,383			4,808		217,110			(57,692)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/16/2021	241	6,428,100	26671.95	109,781			4,574		189,711			(54,891)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/16/2020	07/16/2021	102	2,732,933	26734.71	44,088			1,837		76,517			(22,044)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/17/2021	95	2,544,068	26671.95	45,039			1,877		82,185			(22,520)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/18/2021	37	985,743	26671.95	16,875			703		30,132			(8,438)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/17/2020	07/19/2021	125	3,344,308	26671.95	67,174			2,799		119,913			(33,587)				
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			84,148		5,262,680			(1,009,776)				
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			5,967		299,397			(71,608)				
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			7,798		418,516			(93,575)				
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			8,843		457,071			(106,115)				
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			54,647		3,263,858			(655,768)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/30/2020	07/30/2021	423	1,372,430	3246.22	19,900			829		30,730			(9,950)				
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			104,160		6,220,473			(1,249,922)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	07/30/2020	07/30/2021	95	2,487,296	26313.65	39,277			1,637		66,620			(19,639)				
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			43,424		2,497,408			(521,090)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/06/2020	08/06/2021	105	2,865,938	27386.98	43,314			5,414		74,000			(21,657)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/12/2020	08/12/2021	211	5,901,039	27976.84	112,601			14,075		206,555			(56,300)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/13/2021	246	6,867,773	27931.02	122,645			15,331		212,627			(61,322)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/14/2021	126	3,518,189	27931.02	57,937			7,242		104,839			(28,968)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/15/2021	59	1,661,517	27931.02	28,095			3,512		51,257			(14,047)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/14/2020	08/16/2021	145	4,061,822	27931.02	82,751			10,344		146,807			(41,376)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	08/17/2020	08/17/2021	128	3,556,753	27844.91	67,050			8,381		117,773			(33,525)				
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			122,396		1,913,951			(489,583)				
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			111,582		1,845,262			(446,326)				

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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 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			255,486		4,616,846			(1,021,943)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/21/2020	08/20/2021	258	7,219,018	27930.33	124,410			15,551		212,968			(62,205)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/21/2020	08/21/2021	107	2,987,054	27930.33	55,459			6,932		102,374			(27,729)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/21/2020	08/22/2021	42	1,159,237	27930.33	15,302			1,913		26,079			(7,651)				
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			122,356		2,203,721			(489,425)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/21/2020	08/23/2021	168	4,688,536	27930.33	88,660			11,082		157,532			(44,330)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/26/2020	08/26/2021	247	7,007,369	28331.92	131,280			16,410		246,815			(65,640)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/28/2020	08/27/2021	234	6,716,718	28653.87	118,874			14,859		204,488			(59,437)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/28/2020	08/28/2021	87	2,506,226	28653.87	44,137			5,517		81,057			(22,068)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/28/2020	08/29/2021	39	1,104,804	28653.87	25,442			3,180		48,392			(12,721)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	08/28/2020	08/30/2021	141	4,047,660	28653.87	76,433			9,554		134,484			(38,217)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/03/2020	09/03/2021	134	3,781,218	28292.73	66,946			13,947		116,774			(33,473)				
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			157,504		1,547,293			(378,010)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/08/2020	09/08/2021	139	3,809,810	27500.89	73,459			15,304		128,515			(36,729)				
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			57,969		595,514			(139,127)				
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			363,028		4,032,324			(871,267)				
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			40,058		426,412			(96,140)				
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			34,941		379,382			(83,858)				
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			237,040		2,554,316			(568,895)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/15/2020	09/15/2021	154	4,308,454	27995.6	75,216			15,670		133,465			(37,608)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/24/2021	232	6,314,019	27173.96	107,677			22,433		185,584			(53,839)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/25/2021	70	1,904,560	27173.96	32,785			6,830		61,534			(16,392)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/26/2021	86	2,349,837	27173.96	47,252			9,844		90,412			(23,626)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/25/2020	09/27/2021	206	5,600,040	27173.96	113,326			23,609		227,333			(56,663)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/28/2020	09/28/2021	165	4,561,681	27584.06	85,984			17,913		152,325			(42,992)				
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			204,035		2,036,740			(489,684)				
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			195,375		1,888,080			(468,899)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	09/30/2020	09/30/2021	262	7,291,844	27781.7	142,273			29,640		263,146			(71,137)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/01/2021	224	6,193,095	27682.81	106,336			31,015		184,011			(53,168)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/02/2021	43	1,194,019	27682.81	22,558			6,579		42,949			(11,279)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/03/2021	124	3,433,903	27682.81	67,299			19,629		128,239			(33,650)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/02/2020	10/04/2021	183	5,062,415	27682.81	89,984			26,245		160,740			(44,992)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/05/2020	10/05/2021	179	5,029,014	28148.64	93,643			27,312		162,918			(46,821)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/08/2021	785	2,729,034	3477.13	38,479			11,223		58,785			(19,240)				

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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	10/08/2020	10/08/2021	142	4,038,830	28425.51	67,691			19,743		116,156			(33,846)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/08/2021	225	6,437,921	28586.9	117,234			34,193		198,052			(58,617)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/09/2021	95	2,722,622	28586.9	48,042			14,012		89,625			(24,021)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/10/2021	81	2,303,539	28586.9	45,633			13,310		86,670			(22,817)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/11/2021	316	1,098,467	3477.13	15,488			4,517		23,620			(7,744)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/09/2020	10/11/2021	189	5,410,997	28586.9	105,847			30,872		185,367			(52,924)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/22/2021	196	5,540,329	28335.57	97,079			28,315		162,218			(48,539)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/23/2021	75	2,124,607	28335.57	36,597			10,674		68,201			(18,298)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/24/2021	98	2,788,433	28335.57	49,483			14,433		92,273			(24,742)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/23/2020	10/25/2021	176	4,988,778	28335.57	99,325			28,970		176,314			(49,663)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	10/29/2021	206	5,451,713	26501.6	90,699			26,454		153,655			(45,350)				
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			64,208		518,427			(110,071)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	10/30/2021	120	3,178,537	26501.6	55,668			16,236		102,365			(27,834)				
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			57,288		426,491			(98,208)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	10/31/2021	47	1,255,076	26501.6	28,241			8,237		53,613			(14,121)				
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			69,163		525,064			(118,565)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	10/30/2020	11/01/2021	199	5,265,924	26501.6	94,670			27,612		166,884			(47,335)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/03/2020	11/03/2021	160	4,408,692	27480.03	77,649			29,118		135,470			(38,824)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/05/2021	224	6,339,737	28323.4	114,268			42,851		190,655			(57,134)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/05/2020	11/05/2021	143	4,070,069	28390.18	64,881			24,330		109,766			(32,440)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/06/2021	66	1,877,276	28323.4	32,147			12,055		61,570			(16,073)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/07/2021	67	1,884,150	28323.4	36,455			13,671		70,512			(18,228)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/06/2020	11/08/2021	149	4,219,251	28323.4	71,442			26,791		120,366			(35,721)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/11/2020	11/11/2021	196	5,769,320	29397.63	110,989			41,621		198,777			(55,495)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/12/2020	11/12/2021	179	5,208,409	29080.17	86,555			32,458		144,518			(43,277)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/17/2020	11/17/2021	252	7,511,206	29783.35	136,276			51,104		222,718			(68,138)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/18/2020	11/18/2021	194	5,717,848	29438.42	101,136			37,926		169,010			(50,568)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/19/2021	233	6,824,081	29263.48	114,653			42,995		177,577			(57,327)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/20/2021	106	3,100,375	29263.48	55,230			20,711		105,403			(27,615)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/21/2021	54	1,591,718	29263.48	24,270			9,101		44,629			(12,135)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/20/2020	11/22/2021	157	4,602,954	29263.48	79,790			29,921		132,075			(39,895)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/27/2020	11/26/2021	427	1,552,120	3638.35	22,351			8,381		31,702			(11,175)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	11/27/2020	11/29/2021	441	1,603,701	3638.35	23,093			8,660		32,696			(11,547)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/02/2020	12/02/2021	178	5,330,236	29883.79	95,502			43,772		156,517			(47,751)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2020	12/03/2021	186	5,628,685	30218.26	97,420			44,651		143,740			(48,710)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2020	12/04/2021	122	3,698,024	30218.26	67,152			30,778		124,452			(33,576)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/04/2020	12/05/2021	25	742,961	30218.26	9,584			4,393		16,457			(4,792)				

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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.	SUN 549300V8M85QISCSJ683	12/04/2020	12/06/2021	162	4,882,493	30218.26	91,876			42,110		154,015			(45,938)				
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			617,965		2,308,302			(674,143)				
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			705,452		2,613,937			(769,584)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	12/29/2020	12/29/2021	153	4,636,807	30335.67	82,380			37,758		127,108			(41,190)				
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		364,293		1,099,176			(308,248)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/06/2021	01/06/2022	172	5,298,924	30829.4		94,662		51,275		143,110			(43,387)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/14/2022	264	8,132,571	30814.26		140,906		76,324		198,164			(64,582)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/15/2022	72	2,228,411	30814.26		43,019		23,302		76,868			(19,717)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/17/2022	71	2,174,395	30814.26		31,345		16,979		52,722			(14,367)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/15/2021	01/18/2022	130	4,007,901	30814.26		88,957		48,185		137,555			(40,772)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/19/2021	01/19/2022	128	3,947,832	30930.52		68,348		37,022		96,973			(31,326)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/21/2022	146	4,511,825	30996.98		84,180		45,598		117,745			(38,583)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/21/2021	01/21/2022	102	3,166,069	31176.01		50,893		27,567		75,814			(23,326)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/22/2022	65	2,003,395	30996.98		33,973		18,402		58,613			(15,571)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/23/2022	57	1,764,873	30996.98		27,226		14,747		45,594			(12,478)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/22/2021	01/24/2022	98	3,039,872	30996.98		49,340		26,726		72,915			(22,614)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/25/2021	01/25/2022	71	2,192,091	30960		43,285		23,446		63,156			(19,839)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/28/2022	179	5,372,718	29982.62		95,535		51,748		142,630			(43,787)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/29/2022	63	1,899,632	29982.62		31,096		16,843		54,382			(14,252)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/30/2022	23	696,135	29982.62		9,119		4,940		15,210			(4,180)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	01/29/2021	01/31/2022	150	4,498,707	29982.62		78,100		42,304		123,147			(35,796)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/04/2022	138	4,312,272	31148.24		76,599		47,874		103,994			(28,725)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/05/2022	42	1,308,789	31148.24		25,453		15,908		45,343			(9,545)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/06/2022	49	1,539,857	31148.24		26,329		16,456		45,737			(9,874)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/05/2021	02/07/2022	115	3,586,141	31148.24		61,027		38,142		87,898			(22,885)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	329	1,286,803	3915.59		18,401		11,501		23,245			(6,900)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/08/2021	02/08/2022	113	3,540,659	31385.76		60,867		38,042		87,699			(22,825)				
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		594,347		1,311,480			(356,608)				
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		1,734,391		3,982,497			(1,040,635)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/24/2021	02/24/2022	185	5,917,017	31961.86		95,667		59,792		130,149			(35,875)				
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		627,804		1,524,474			(376,682)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	02/25/2021	02/25/2022	117	3,680,272	31402.01		64,168		40,105		89,296			(24,063)				
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		117,608		345,398			(70,565)				
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		91,055		267,129			(54,633)				

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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	02/26/2021	02/28/2022	2,012	7,666,604	3811.15		162,658		101,661		302,238			(60,997)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/08/2021	03/08/2022	97	3,079,024	31802.44		50,447		35,733		68,778			(14,714)				
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		712,388		1,463,482			(293,336)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/10/2021	03/10/2022	214	6,923,732	32297.02		132,118		93,584		171,499			(38,535)				
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		1,523,289		3,070,865			(627,237)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/11/2022	200	6,556,285	32778.64		106,905		75,725		120,324			(31,181)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/12/2022	91	2,995,718	32778.64		48,048		34,034		64,956			(14,014)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/13/2022	42	1,386,519	32778.64		21,514		15,239		29,047			(6,275)				
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		707,553		1,416,361			(291,345)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/12/2021	03/14/2022	109	3,571,600	32778.64		67,226		47,618		82,768			(19,608)				
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		892,074		1,738,658			(367,325)				
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		762,259		1,597,970			(313,872)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/18/2022	191	6,238,129	32627.97		103,264		73,145		120,887			(30,119)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/18/2021	03/18/2022	106	3,488,764	32862.3		65,418		46,337		78,997			(19,080)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/19/2022	88	2,869,423	32627.97		45,503		32,231		63,742			(13,272)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/20/2022	86	2,794,180	32627.97		49,400		34,992		69,007			(14,408)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/19/2021	03/21/2022	134	4,370,044	32627.97		75,287		53,328		91,941			(21,959)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/29/2021	03/29/2022	117	3,885,046	33171.37		70,243		49,755		81,037			(20,488)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/30/2021	03/30/2022	120	3,984,325	33066.96		68,425		48,468		81,629			(19,957)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	03/31/2021	03/31/2022	211	6,970,105	32981.55		132,902		94,139		164,810			(38,763)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/01/2022	303	10,045,711	33153.21		170,808		135,223		192,525			(35,585)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/02/2022	48	1,579,152	33153.21		22,829		18,073		29,779			(4,756)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/03/2022	63	2,073,484	33153.21		33,894		26,833		45,282			(7,061)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/01/2021	04/04/2022	136	4,508,860	33153.21		80,566		63,781		95,623			(16,785)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/06/2021	04/06/2022	97	3,228,357	33430.24		60,825		48,153		68,303			(12,672)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/08/2022	195	6,575,792	33800.6		104,138		82,442		101,967			(21,695)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/09/2022	64	2,163,631	33800.6		31,243		24,734		34,991			(6,509)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/10/2022	55	1,874,048	33800.6		33,792		26,752		38,486			(7,040)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/09/2021	04/11/2022	116	3,925,437	33800.6		69,592		55,094		69,642			(14,498)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/12/2021	04/12/2022	10,712	44,219,445	4127.99		1,239,763		981,479		1,495,513			(258,284)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/13/2021	04/13/2022	186	6,278,950	33677.27		108,600		85,975		115,059			(22,625)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/14/2021	04/14/2022	7,819	32,250,344	4124.66		729,393		577,436		879,883			(151,957)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/16/2021	04/14/2022	189	6,452,060	34200.67		110,892		87,789		100,321			(23,102)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	04/16/2021	04/16/2022	27	910,749	34200.67		13,970		11,059		13,952			(2,910)				

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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 MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/16/2021	04/17/2022	73	2,512,959	34200.67		32,701		25,889		32,268			(6,813)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/16/2021	04/18/2022	130	4,448,416	34200.67		81,215		64,296		76,033			(16,920)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/21/2021	04/21/2022	9,646	40,255,198	4173.42		964,575		763,622		1,083,600			(200,953)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/22/2022	18,625	77,855,896	4180.17		2,263,420		1,791,874		2,500,826			(471,546)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/22/2021	04/22/2022	68	2,304,994	33815.9		37,169		29,425		36,862			(7,743)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/22/2022	175	5,947,120	34043.49		103,745		82,131		97,166			(21,613)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/23/2022	84	2,843,889	34043.49		45,002		35,626		44,815			(9,375)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/24/2022	61	2,075,839	34043.49		31,092		24,615		31,449			(6,478)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/25/2022	9,408	39,327,429	4180.17		1,066,189		844,066		1,182,547			(222,123)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/23/2021	04/25/2022	140	4,753,654	34043.49		81,637		64,630		78,979			(17,008)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/26/2021	04/26/2022	9,262	38,785,872	4187.62		1,165,645		922,802		1,279,484			(242,843)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/27/2021	04/27/2022	212	7,207,209	33984.93		135,060		106,923		130,738			(28,138)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	04/29/2021	04/29/2022	132	4,483,118	34060.36		81,238		64,313		77,633			(16,924)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/05/2021	05/05/2022	9,006	37,533,680	4167.59		894,446		782,641		1,014,778			(111,806)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/05/2021	05/05/2022	275	9,405,128	34230.34		173,476		151,791		163,475			(21,684)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/13/2021	05/13/2022	162	5,518,888	34021.45		93,932		82,190		89,767			(11,741)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/17/2021	05/17/2022	9,378	39,044,974	4163.29		1,150,245		1,006,464		1,300,636			(143,781)				
S&P 500 Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/18/2021	05/18/2022	8,891	36,700,359	4127.83		956,549		836,980		1,130,607			(119,569)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/18/2021	05/18/2022	118	4,003,845	34060.66		67,855		59,373		63,523			(8,482)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/19/2021	05/19/2022	187	6,348,335	33896.04		120,667		105,583		117,690			(15,083)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/20/2022	148	5,070,490	34207.84		82,781		72,433		74,393			(10,348)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/21/2022	94	3,206,436	34207.84		54,904		48,041		50,955			(6,863)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/22/2022	60	2,044,946	34207.84		35,313		30,899		33,712			(4,414)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/21/2021	05/23/2022	172	5,892,247	34207.84		92,043		80,537		83,846			(11,505)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/24/2021	05/24/2022	90	3,112,256	34393.98		51,158		44,763		44,117			(6,395)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/27/2022	883	3,714,037	4204.11		53,854		47,122		54,846			(6,732)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/27/2022	229	7,894,417	34529.45		139,156		121,762		117,579			(17,395)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/28/2022	54	1,871,385	34529.45		31,907		27,919		28,245			(3,988)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/29/2022	54	1,871,209	34529.45		27,981		24,483		24,995			(3,498)				
Dow Index Option MAV		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/30/2022	86	2,960,167	34529.45		43,434		38,005		38,070			(5,429)				
S&P Digital		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/31/2022	379	1,593,593	4204.11		23,107		20,219		23,527			(2,888)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	05/28/2021	05/31/2022	86	2,953,055	34529.45		47,751		41,782		40,450			(5,969)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/14/2021	06/14/2022	79	2,714,890	34393.75		49,181		47,132		42,697			(2,049)				
Dow Index Option PTPT		N/A	Equity/Index	SUN 549300V8M85QISCSJ683	06/18/2021	06/17/2022	186	6,200,995	33290.08		103,571		99,255		108,008			(4,315)				

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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.	SUN 549300V8M85QISCSJ683	06/17/2021	06/17/2022	145	4,897,536	33823.45		81,983		78,567		81,839			(3,416)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/18/2021	06/18/2022	53	1,773,652	33290.08		26,406		25,305		30,766			(1,100)				
Dow Index Option MAV		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/18/2021	06/19/2022	85	2,817,446	33290.08		45,042		43,165		53,273			(1,877)				
Dow Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/18/2021	06/20/2022	133	4,434,175	33290.08		73,018		69,975		78,398			(3,042)				
S&P Digital		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/24/2021	06/24/2022	514	2,191,460	4266.49		31,995		30,662		30,826			(1,333)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	SUN 549300V8M85QISCSJ683	06/29/2021	06/29/2022	10,207	43,808,127	4291.8		1,077,087		1,032,208		1,056,439			(44,879)				
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			4,881		631,200			(58,567)				
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			39,757		2,446,349			(477,085)				
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			8,546		1,019,685			(102,552)				
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			52,428		3,074,093			(629,132)				
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			38,863		2,471,229			(466,357)				
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			6,294		791,876			(75,523)				
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			1,250		93,810			(14,997)				
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			6,420		755,103			(77,037)				
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			12,542		1,336,787			(150,509)				
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			40,184		2,465,522			(482,206)				
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			5,625		583,983			(67,498)				
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			39,430		2,152,011			(473,158)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/21/2020	07/21/2021	149	3,993,896	26840.4	71,324			2,972		124,510			(35,662)				
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			5,328		544,757			(63,941)				
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			43,271		2,447,407			(519,257)				
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			6,341		670,794			(76,094)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	07/28/2020	07/28/2021	208	5,477,008	26379.28	106,636			4,443		190,660			(53,318)				
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			46,624		2,561,948			(559,492)				
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			3,513		275,360			(42,160)				
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			9,762		986,679			(117,143)				
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			59		11,583			(705)				
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			5,194		528,102			(62,322)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/03/2020	08/03/2021	156	4,157,804	26664.4	87,261			10,908		157,639			(43,630)				

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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			134,005		2,488,877			(536,018)				
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			7,094		248,123			(28,375)				
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			34,438		1,070,815			(137,752)				
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			252,141		4,832,333			(1,008,563)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/06/2021	252	6,911,937	27433.48	124,670			15,584		217,670			(62,335)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/07/2021	81	2,227,935	27433.48	40,615			5,077		78,140			(20,307)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/08/2021	33	895,844	27433.48	11,467			1,433		20,155			(5,733)				
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			16,776		518,358			(67,102)				
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			135,296		2,472,106			(541,184)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/07/2020	08/09/2021	185	5,072,448	27433.48	90,511			11,314		162,498			(45,255)				
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			130,040		2,179,657			(520,159)				
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			19,002		537,728			(76,006)				
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			5,283		176,301			(21,131)				
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			123,770		2,136,341			(495,080)				
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			1,788		62,966			(7,153)				
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			31,906		875,139			(127,624)				
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			214,706		3,894,940			(858,825)				
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			282		25,933			(1,129)				
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			15,534		432,833			(62,138)				
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			127,479		2,276,716			(509,916)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/18/2020	08/18/2021	171	4,742,049	27778.07	88,250			11,031		156,935			(44,125)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	08/19/2020	08/19/2021	234	6,481,479	27692.88	129,856			16,232		242,435			(64,928)				
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			6,099		200,392			(24,395)				
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			1,643		51,232			(6,571)				
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			33,758		549,205			(81,020)				

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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	09/02/2020	09/02/2021	7,423	26,579,704	3580.84	625,019			130,212		1,171,266			(312,509)				
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			10,594		191,752			(25,426)				
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			72,799		1,188,822			(174,717)				
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			24,588		393,685			(59,010)				
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			46,527		755,027			(111,665)				
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			4,608		72,211			(11,058)				
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			59,800		1,025,168			(143,519)				
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			25,556		433,239			(61,334)				
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			34,163		552,566			(81,990)				
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			6,951		94,676			(16,682)				
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			37,094		682,327			(89,026)				
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			36,659		667,579			(87,982)				
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			30,248		611,389			(72,595)				
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			450,819		5,135,540			(1,081,965)				
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			222,894		2,512,150			(534,946)				
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			38,427		675,905			(92,224)				
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			52,853		512,283			(90,604)				
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			4,010		54,214			(6,874)				
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			103,911		1,272,352			(178,134)				
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			249,519		1,818,913			(427,748)				
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			12,994		124,440			(22,276)				
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			41,618		500,916			(71,344)				
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			46,741		488,799			(80,127)				

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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			7,835		106,276			(13,432)				
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			604,890		4,492,711			(1,036,954)				
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			294,522		2,082,659			(504,895)				
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			76,458		628,489			(131,071)				
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			3,106		37,269			(5,325)				
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			93,668		876,505			(160,574)				
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			250,322		1,792,740			(429,124)				
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			13,728		127,336			(23,534)				
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			56,018		518,916			(96,031)				
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			4,173		46,356			(7,154)				
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			97,898		934,250			(167,826)				
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			45,542		424,990			(78,072)				
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			47,868		507,393			(82,059)				
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			396,644		2,352,230			(528,858)				
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			22,987		154,568			(30,649)				
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			54,681		355,395			(72,907)				
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			38,809		314,925			(51,745)				
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			127,272		996,885			(169,696)				
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			775,166		4,394,150			(1,033,554)				
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			50,525		400,181			(67,367)				
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			302,312		1,651,412			(403,082)				

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	11/09/2020	11/09/2021	1,621	2,776,902	1713.461	55,937			20,976		117,396			(27,968)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	11/10/2020	11/10/2021	175	5,159,727	29420.92	89,533			33,575		150,336			(44,767)				
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			32,677		181,169			(43,569)				
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			78,836		447,171			(105,115)				
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			19,645		106,451			(26,193)				
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			6,294		43,710			(8,392)				
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			33,112		172,521			(44,149)				
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			131,942		1,792,655			(143,936)				
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			145,727		624,699			(158,975)				
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			431,862		1,708,328			(471,123)				
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			3,727		20,084			(4,066)				
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			77,754		332,872			(84,823)				
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			71,992		333,096			(78,537)				
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			509,519		1,961,570			(555,839)				
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			6,063		30,587			(6,614)				
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			431,605		1,562,274			(470,842)				
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			12,099		61,323			(13,199)				
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			571,698		2,215,960			(623,671)				
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			59,251		282,197			(64,638)				
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			465,338		1,710,441			(507,642)				
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			492,936		1,987,172			(537,748)				

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			64,902		303,540			(70,802)				
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			512,286		2,058,917			(558,857)				
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			591,051		2,094,282			(644,783)				
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		653,072		2,031,346			(552,599)				
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		62,892		218,435			(53,216)				
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		495,687		1,456,717			(419,427)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/07/2022	152	4,742,096	31097.97		77,115		41,771		100,854			(35,344)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/08/2022	81	2,521,905	31097.97		40,684		22,037		70,330			(18,647)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/09/2022	28	857,313	31097.97		11,145		6,037		18,003			(5,108)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	01/08/2021	01/10/2022	127	3,939,923	31097.97		82,573		44,727		119,943			(37,846)				
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		82,912		285,762			(70,156)				
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		618,162		1,857,235			(523,061)				
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		51,701		165,742			(43,747)				
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		89,830		299,370			(76,010)				
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		77,971		275,913			(65,975)				
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		200,119		707,675			(169,332)				
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		99,954		347,441			(84,576)				
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		37,515		135,727			(31,743)				
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		62,744		218,698			(53,091)				
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		46,175		165,986			(39,071)				
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		114,901		388,768			(97,224)				
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		568,360		1,619,425			(480,920)				
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			9,192		33,463			(8,485)				
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		1,036,316		3,041,514			(876,883)				
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		345,415		954,690			(292,274)				
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		65,295		212,614			(55,250)				
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		48,102		165,872			(40,702)				
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		557,253		1,636,759			(471,522)				

SCHEDULE DB - PART A - SECTION 1

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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		72,639		262,229			(61,464)				
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		98,706		316,517			(83,521)				
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		79,052		265,712			(66,890)				
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		103,059		330,712			(87,204)				
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		54,295		199,447			(45,942)				
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		600,235		1,435,076			(360,141)				
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		86,152		309,443			(51,691)				
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			6,909		25,063			(5,527)				
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		627,806		1,481,863			(376,683)				
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		152,032		728,829			(91,219)				
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		144,479		622,551			(86,687)				
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		164,274		575,478			(98,564)				
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		870,109		2,048,706			(522,066)				
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		129,742		391,432			(77,845)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/10/2021	02/10/2022	195	6,135,055	31437.8		109,492		68,433		169,040			(41,060)				
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		468,946		1,032,659			(281,368)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/17/2021	02/17/2022	126	3,989,713	31613.02		72,634		45,396		113,032			(27,238)				
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			10,320		36,894			(8,256)				
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		46,563		144,458			(27,938)				
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		396,904		887,747			(238,142)				
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		600,416		1,383,503			(360,250)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/25/2022	187	5,791,755	30932.37		102,731		64,207		137,735			(38,524)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/26/2022	73	2,268,266	30932.37		34,874		21,796		60,642			(13,078)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/27/2022	34	1,050,490	30932.37		22,156		13,847		41,000			(8,308)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	02/26/2021	02/28/2022	183	5,655,025	30932.37		111,905		69,941		169,135			(41,964)				
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		122,725		317,703			(50,534)				

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		97,722		234,400			(40,238)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/02/2021	03/02/2022	136	4,257,915	31391.52		75,156		53,235		108,107			(21,920)				
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		81,437		246,222			(33,533)				
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		183,857		438,032			(75,706)				
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		131,824		334,886			(54,280)				
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		91,177		231,801			(37,544)				
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		122,084		288,654			(50,270)				
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		96,359		248,921			(39,677)				
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		192,633		716,973			(79,319)				
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		96,759		210,278			(39,842)				
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		104,698		235,794			(43,111)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/09/2021	03/09/2022	131	4,157,319	31832.74		82,439		58,395		117,088			(24,045)				
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		78,109		154,133			(32,162)				
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		139,681		284,362			(57,516)				
S&P Digital		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/10/2021	03/10/2022	611	2,383,559	3898.81		33,608		23,806		42,594			(9,802)				
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		230,048		977,702			(94,726)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/11/2021	03/11/2022	133	4,323,566	32485.59		84,639		59,953		110,051			(24,686)				
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		191,204		512,574			(78,731)				
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		231,398		749,766			(95,281)				
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		216,775		956,732			(89,260)				
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		54,719		100,034			(22,531)				
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		80,202		140,005			(33,024)				
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		804,731		1,624,398			(331,360)				
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			18,970		164,774			(13,391)				

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	03/18/2021	03/18/2022	3,494	6,162,494	1763.666		152,507		108,026		210,540			(44,481)				
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		106,463		202,017			(43,838)				
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			13,023		109,650			(9,193)				
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		83,053		149,796			(34,198)				
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		109,611		283,209			(45,134)				
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		99,203		154,550			(40,848)				
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		910,820		1,872,942			(375,043)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/06/2021	04/06/2022	6,324	25,763,963	4073.94		285,896		226,334		632,612			(59,562)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/07/2021	04/07/2022	8,439	34,429,407	4079.95		840,657		665,520		1,070,460			(175,137)				
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			13,150		94,438			(8,306)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2021	04/08/2022	7,386	30,261,146	4097.17		315,560		249,819		606,183			(65,742)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/08/2021	04/08/2022	138	4,638,820	33503.57		81,718		64,694		89,363			(17,025)				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/12/2021	04/12/2022	8,729	36,033,926	4127.99		385,672		305,324		514,250			(80,348)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/12/2021	04/12/2022	111	3,730,130	33745.4		68,895		54,542		71,310			(14,353)				
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			7,085		51,926			(4,475)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/14/2022	10,013	30,666,481	3062.52		378,167		299,382		338,348			(78,785)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/14/2022	19,617	82,107,221	4185.47		2,348,247		1,859,029		2,602,531			(489,218)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/18/2022	4,067	12,455,313	3062.52		164,106		129,918		146,906			(34,189)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/16/2021	04/18/2022	7,948	33,266,667	4185.47		944,152		747,453		1,050,529			(196,698)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/20/2021	04/20/2022	9,444	39,051,117	4134.94		1,038,207		821,914		1,212,726			(216,293)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/22/2021	04/22/2022	2,941	9,020,874	3067.51		109,504		86,691		91,371			(22,813)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/22/2021	04/22/2022	10,289	42,543,060	4134.98		1,165,352		922,571		1,394,167			(242,782)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/27/2021	04/27/2022	4,943	15,180,657	3071.22		195,090		154,447		162,831			(40,644)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/28/2021	04/28/2022	9,685	40,512,517	4183.18		981,096		776,701		1,097,133			(204,395)				

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	04/30/2020	04/29/2022	803	1,331,505	1657.312	43,407			17,182		123,301			(10,852)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	04/29/2022	7,803	14,051,488	1800.736		335,009		265,215		308,885			(69,794)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/29/2021	04/29/2022	9,515	40,070,983	4211.47		1,025,237		811,646		1,092,839			(213,591)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/02/2022	1,746	3,143,842	1800.736		78,435		62,095		72,272			(16,341)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/03/2021	05/03/2022	10,445	43,792,278	4192.66		1,198,679		1,048,844		1,311,706			(149,835)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/04/2021	05/04/2022	4,821	14,933,107	3097.74		202,906		177,543		133,189			(25,363)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/06/2021	05/06/2022	9,907	41,625,683	4201.62		1,070,628		936,800		1,149,826			(133,829)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/11/2021	05/11/2022	9,000	37,368,495	4152.1		957,241		837,586		1,101,783			(119,655)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2022	3,069	5,533,155	1802.846		137,563		120,367		124,350			(17,195)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2022	9,450	38,396,350	4063.04		967,152		846,258		1,196,457			(120,894)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2021	05/13/2022	2,624	4,765,798	1816.024		106,998		93,623		82,116			(13,375)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2021	05/13/2022	4,767	14,792,890	3103.47		168,283		147,247		110,141			(21,035)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/19/2021	05/19/2022	5,037	15,587,896	3094.54		183,385		160,461		132,791			(22,923)				
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			2,023		20,306			(1,156)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	3,752	11,640,404	3102.38		135,255		118,348		89,337			(16,907)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/21/2021	05/20/2022	18,473	76,769,276	4155.86		2,287,741		2,001,773		2,613,725			(285,968)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	8,703	36,196,544	4159.12		896,840		784,735		1,019,778			(112,105)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/20/2021	05/20/2022	130	4,438,816	34084.15		81,540		71,348		75,423			(10,193)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/21/2021	05/23/2022	8,440	35,073,871	4155.86		988,308		864,769		1,126,240			(123,538)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/24/2021	05/24/2022	9,957	41,790,438	4197.05		1,191,125		1,042,235		1,305,245			(148,891)				
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			10,863		72,350			(6,208)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2021	05/26/2022	7,895	33,126,743	4195.99		818,715		716,376		898,258			(102,339)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/26/2021	05/26/2022	106	3,654,895	34323.05		74,203		64,927		67,933			(9,275)				

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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.	WAC KB1H1DSPRFMYMCUFXT09	06/01/2021	06/01/2022	10,726	45,071,790	4202.04		1,143,412		1,095,770		1,260,819			(47,642)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/02/2021	06/02/2022	200	6,935,288	34600.38		130,213		124,788		111,564			(5,426)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/03/2021	06/03/2022	8,915	37,380,781	4192.85		935,122		896,158		1,032,401			(38,963)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/03/2021	06/03/2022	130	4,500,926	34577.04		82,457		79,021		69,806			(3,436)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2022	1,784	3,250,351	1822.296		80,336		76,989		59,140			(3,347)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2022	3,623	11,285,251	3114.84		153,112		146,732		96,266			(6,380)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2022	79	2,752,227	34630.24		50,498		48,394		42,207			(2,104)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/08/2021	06/08/2022	98	3,398,960	34599.82		59,595		57,112		51,309			(2,483)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2021	06/09/2022	2,350	4,274,405	1819.18		92,788		88,922		70,980			(3,866)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/09/2021	06/09/2022	175	6,021,588	34447.14		109,007		104,465		97,025			(4,542)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2021	06/10/2022	3,040	5,531,643	1819.916		133,043		127,500		100,436			(5,543)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/10/2022	9,541	29,711,686	3114.12		365,431		350,205		230,057			(15,226)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/10/2022	181	6,239,282	34479.6		110,277		105,682		93,364			(4,595)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/11/2022	40	1,390,364	34479.6		20,703		19,841		18,975			(863)				
Dow Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/12/2022	91	3,153,227	34479.6		55,363		53,056		52,299			(2,307)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/13/2022	4,209	13,108,174	3114.12		189,762		181,855		121,480			(7,907)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/11/2021	06/13/2022	90	3,115,778	34479.6		51,486		49,341		43,193			(2,145)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/14/2021	06/14/2022	8,319	35,397,897	4255.15		970,703		930,257		994,512			(40,446)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2021	06/15/2022	9,645	40,958,909	4246.59		973,413		932,854		1,006,167			(40,559)				
Dow Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/15/2021	06/15/2022	159	5,469,385	34299.33		100,647		96,453		92,993			(4,194)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/18/2021	06/17/2022	20,148	83,945,904	4166.45		2,127,162		2,038,530		2,403,411			(88,632)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/17/2021	06/17/2022	9,771	41,250,067	4221.86		1,022,125		979,536		1,091,338			(42,589)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/18/2021	06/20/2022	8,653	36,050,786	4166.45		993,887		952,475		1,128,273			(41,412)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/21/2021	06/21/2022	3,671	11,318,265	3082.81		158,264		151,670		140,984			(6,594)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/22/2021	06/22/2022	9,018	38,293,954	4246.44		950,087		910,500		977,253			(39,587)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/23/2021	06/23/2022	8,712	36,956,763	4241.84		830,906		796,285		861,809			(34,621)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/24/2021	06/24/2022	8,440	36,010,240	4266.49		877,708		841,137		890,508			(36,571)				

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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 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/25/2021	06/24/2022	19,277	82,519,746	4280.7		2,084,831		1,997,963		2,084,996			(86,868)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/25/2021	06/27/2022	8,028	34,364,904	4280.7		906,063		868,310		904,457			(37,753)				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/28/2021	06/28/2022	3,195	9,873,451	3089.81		140,821		134,954		118,800			(5,868)				
S&P 500 Index Option PTPT		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/30/2021	06/30/2022	9,968	42,835,692	4297.5		967,882		927,554		937,939			(40,328)				
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			31,205		106,389			(12,080)				
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			16,573		56,556			(6,415)				
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			26,083		79,771			(10,097)				
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			33,441		121,167			(12,945)				
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			18,070		54,005			(6,571)				
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			39,060		114,985			(14,204)				
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			13,123		34,609			(4,772)				
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			12,489		31,256			(4,542)				
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	17,030			11,701		28,007			(4,255)				
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		21,146		41,474			(6,287)				
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		18,737		40,125			(5,570)				
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		26,163		45,300			(4,467)				

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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	03/09/2021	03/09/2023	521	912,823	1753.627		33,227		28,381		45,562			(4,846)				
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		10,477		15,827			(1,789)				
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		45,596		64,516			(7,785)				
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		81,387		119,809			(13,895)				
S&P 500 Index Option MAV		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	03/17/2021	03/17/2023	35	140,809	3974.12		4,576		3,909		8,378			(667)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	04/28/2023	2,246	4,044,814	1800.736		151,681		135,880		141,096			(15,800)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/01/2023	428	770,216	1800.736		28,806		25,805		26,924			(3,001)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	04/30/2021	05/02/2023	411	740,474	1800.736		27,768		24,875		25,903			(2,892)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/12/2021	05/12/2023	231	417,146	1802.846		15,726		14,744		14,450			(983)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	05/13/2021	05/12/2023	476	864,829	1816.024		32,864		30,812		26,684			(2,054)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/07/2021	06/07/2023	1,069	1,948,233	1822.296		74,610		73,063		58,057			(1,555)				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	WAC KB1H1DSPRFMYMCUFXT09	06/10/2021	06/09/2023	1,292	2,350,599	1819.916		90,263		88,383		71,634			(1,850)				
0209999999. Subtotal - Purchased Options - Hedging Other - Other										354,920,342	362,871,146		370,133,492	XXX	1,460,874,526			(257,431,463)			XXX	XXX
0219999999. Subtotal - Purchased Options - Hedging Other										354,920,342	362,871,146		370,133,492	XXX	1,460,874,526			(257,431,463)			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		144,778		144,778	97,128						
NOBLE HOLDING INTERNATIONAL		N/A		NYSE	03/02/2021	02/05/2028	47,650	1,102,145	23.13		47,650		65,939		65,939	18,289						
0369999999. Subtotal - Purchased Options - Other - Call Options and Warrants											95,300		210,717	XXX	210,717	115,417					XXX	XXX
0429999999. Subtotal - Purchased Options - Other											95,300		210,717	XXX	210,717	115,417					XXX	XXX
0439999999. Total Purchased Options - Call Options and Warrants											95,300		210,717	XXX	210,717	115,417					XXX	XXX

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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
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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										354,920,342	362,871,146		370,133,492	XXX	1,460,874,526			(257,431,463)			XXX	XXX
0499999999. Total Purchased Options										354,920,342	362,966,446		370,344,209	XXX	1,461,085,243	115,417		(257,431,463)			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 5KCJSCUB87LQCN2G7947	07/01/2020	07/01/2021	501	835,891	1668.725	(18,808)			(784)		(70,005)			9,404				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2020	07/01/2021	29	81,635	2841.85	(1,478)			(62)		(6,150)			739				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/01/2020	07/01/2021	558	1,738,927	3115.86	(80,180)			(3,341)		(264,974)			40,090				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2020	07/02/2021	117	195,478	1670.568	(4,418)			(184)		(16,137)			2,209				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2020	07/02/2021	302	857,975	2845.05	(14,671)			(611)		(57,114)			7,336				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/02/2020	07/02/2021	2,172	6,797,262	3130.01	(386,417)			(16,101)		(1,437,217)			193,209				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2020	07/06/2021	230	384,463	1672.873	(8,574)			(357)		(31,165)			4,287				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2020	07/06/2021	79	224,168	2849.1	(3,878)			(162)		(15,822)			1,939				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/06/2020	07/06/2021	492	1,564,861	3179.72	(76,254)			(3,177)		(253,508)			38,127				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2020	07/07/2021	245	410,130	1670.632	(9,351)			(390)		(33,841)			4,675				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2020	07/07/2021	42	118,375	2845.51	(2,439)			(102)		(8,459)			1,219				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/07/2020	07/07/2021	320	1,005,615	3145.32	(51,299)			(2,137)		(177,054)			25,650				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2020	07/08/2021	50	83,878	1670.623	(1,921)			(80)		(6,921)			960				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2020	07/08/2021	17	49,553	2845.58	(768)			(32)		(3,416)			384				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2020	07/08/2021	445	1,410,306	3169.94	(60,415)			(2,517)		(183,645)			30,208				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/08/2020	07/09/2021	484	47,400	98	(522)			(22)		(1,480)			261				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2020	07/09/2021	91	151,448	1667.183	(3,408)			(142)		(12,835)			1,704				

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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 5KCJSCUB87LQCN2G7947	07/10/2020	07/09/2021	241	402,274	1671.036	(9,252)			(386)		(33,087)			4,626				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2020	07/09/2021	68	193,064	2839.72	(3,050)			(127)		(12,777)			1,525				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/10/2020	07/09/2021	97	276,114	2846.36	(5,231)			(218)		(19,172)			2,616				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/09/2020	07/09/2021	476	1,501,849	3152.05	(90,696)			(3,779)		(333,205)			45,348				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/10/2020	07/09/2021	1,095	3,486,067	3185.04	(180,352)			(7,515)		(596,154)			90,176				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/10/2020	07/12/2021	20	32,872	1671.036	(756)			(32)		(2,704)			378				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/10/2020	07/12/2021	566	1,801,357	3185.04	(92,405)			(3,850)		(304,644)			46,203				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2020	07/13/2021	60	99,513	1671.205	(2,408)			(100)		(8,174)			1,204				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/13/2020	07/13/2021	422	1,332,481	3155.22	(72,827)			(3,034)		(255,454)			36,413				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2020	07/14/2021	46	76,245	1675.708	(1,746)			(73)		(6,041)			873				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2020	07/14/2021	7	20,133	2854.37	(324)			(14)		(1,321)			162				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/14/2020	07/14/2021	386	1,234,015	3197.52	(46,783)			(1,949)		(138,471)			23,391				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2020	07/15/2021	206	346,802	1679.639	(7,976)			(332)		(26,602)			3,988				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2020	07/15/2021	116	332,122	2861.13	(5,779)			(241)		(20,110)			2,889				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2020	07/15/2021	392	1,263,634	3226.56	(68,535)			(2,856)		(223,846)			34,268				
UST 0.625% 05/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/15/2020	07/16/2021	159	15,600	98	(165)			(7)		(487)			82				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2020	07/16/2021	235	394,436	1679.833	(8,835)			(368)		(30,207)			4,418				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/17/2020	07/16/2021	333	558,754	1680.448	(12,348)			(515)		(42,571)			6,174				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/17/2020	07/16/2021	188	539,248	2862.57	(9,255)			(386)		(35,206)			4,628				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/16/2020	07/16/2021	554	1,781,926	3215.57	(87,366)			(3,640)		(270,344)			43,683				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/17/2020	07/16/2021	1,294	4,173,922	3224.73	(237,499)			(9,896)		(805,476)			118,749				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/17/2020	07/18/2021	3	8,730	3224.73	(189)			(8)		(1,101)			94				

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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 5KCJSCUB87LQCN2G7947	07/17/2020	07/19/2021	56	93,677	1680.448	(2,080)			(87)		(7,137)			1,040				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/17/2020	07/19/2021	53	152,883	2862.57	(2,782)			(116)		(10,322)			1,391				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/17/2020	07/19/2021	697	2,246,977	3224.73	(122,470)			(5,103)		(408,400)			61,235				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2020	07/20/2021	162	271,630	1677.845	(6,492)			(270)		(21,149)			3,246				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2020	07/20/2021	12	34,421	2858.24	(599)			(25)		(2,380)			299				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/20/2020	07/20/2021	370	1,201,592	3251.84	(54,703)			(2,279)		(170,060)			27,352				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2020	07/21/2021	126	211,336	1680.67	(4,776)			(199)		(16,071)			2,388				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2020	07/21/2021	22	63,385	2863.18	(1,040)			(43)		(4,076)			520				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/21/2020	07/21/2021	314	1,024,116	3257.3	(38,476)			(1,603)		(103,881)			19,238				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2020	07/22/2021	80	134,576	1682.712	(3,001)			(125)		(10,058)			1,501				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2020	07/22/2021	20	57,361	2866.7	(1,222)			(51)		(3,641)			611				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/22/2020	07/22/2021	503	1,648,114	3276.02	(66,315)			(2,763)		(182,625)			33,157				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/24/2020	07/23/2021	513	862,655	1682.052	(19,841)			(827)		(64,839)			9,921				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2020	07/23/2021	249	419,331	1682.967	(9,351)			(390)		(31,273)			4,676				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/24/2020	07/23/2021	133	381,059	2865.71	(6,249)			(260)		(24,027)			3,124				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2020	07/23/2021	21	60,596	2867.11	(1,019)			(42)		(3,840)			510				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/24/2020	07/23/2021	1,397	4,493,019	3215.63	(230,455)			(9,602)		(754,397)			115,228				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/23/2020	07/23/2021	814	2,634,901	3235.66	(135,311)			(5,638)		(439,795)			67,656				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/24/2020	07/26/2021	140	235,234	1682.052	(5,410)			(225)		(17,681)			2,705				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/24/2020	07/26/2021	25	72,229	2865.71	(1,206)			(50)		(4,612)			603				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/24/2020	07/26/2021	692	2,226,596	3215.63	(122,042)			(5,085)		(411,675)			61,021				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2020	07/27/2021	227	381,489	1683.204	(8,545)			(356)		(28,393)			4,273				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2020	07/27/2021	24	69,532	2867.74	(1,279)			(53)		(4,561)			640				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/27/2020	07/27/2021	387	1,254,658	3239.41	(73,315)			(3,055)		(252,313)			36,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2020	07/28/2021	239	401,801	1681.718	(9,241)			(385)		(30,286)			4,621				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2020	07/28/2021	5	15,658	2865.08	(254)			(11)		(964)			127				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/28/2020	07/28/2021	472	1,518,191	3218.44	(52,873)			(2,203)		(136,849)			26,436				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2020	07/29/2021	241	406,834	1685.33	(9,357)			(390)		(29,728)			4,679				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2020	07/29/2021	45	129,787	2871.28	(2,118)			(88)		(7,855)			1,059				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/29/2020	07/29/2021	465	1,515,783	3258.44	(68,988)			(2,874)		(206,824)			34,494				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/31/2020	07/30/2021	821	1,379,985	1681.218	(31,740)			(1,322)		(104,459)			15,870				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2020	07/30/2021	259	434,954	1681.982	(9,873)			(411)		(32,712)			4,937				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/31/2020	07/30/2021	61	174,087	2864.46	(3,137)			(131)		(11,445)			1,568				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/30/2020	07/30/2021	475	1,540,476	3246.22	(89,954)			(3,748)		(299,173)			44,977				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/31/2020	07/30/2021	2,089	6,834,689	3271.12	(372,027)			(15,501)		(1,152,577)			186,014				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/31/2020	08/02/2021	47	133,303	2864.46	(2,186)			(91)		(8,244)			1,093				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	07/31/2020	08/02/2021	724	2,368,053	3271.12	(145,476)			(6,061)		(469,526)			72,738				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2020	08/03/2021	176	295,681	1681.61	(6,919)			(865)		(22,308)			3,459				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2020	08/03/2021	18	52,481	2865.24	(945)			(118)		(3,493)			472				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/03/2020	08/03/2021	406	1,337,130	3294.61	(60,809)			(7,601)		(176,805)			30,405				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2020	08/04/2021	25	42,825	1682.532	(964)			(120)		(3,206)			482				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2020	08/04/2021	38	109,050	2866.84	(1,764)			(220)		(6,694)			882				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/04/2020	08/04/2021	387	1,279,283	3306.51	(49,395)			(6,174)		(128,761)			24,697				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2020	08/05/2021	64	107,652	1684.826	(2,487)			(311)		(7,901)			1,243				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2020	08/05/2021	129	371,067	2870.78	(4,935)			(617)		(19,294)			2,468				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/05/2020	08/05/2021	590	1,964,857	3327.77	(93,963)			(11,745)		(283,378)			46,982				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2020	08/06/2021	386	650,273	1684.17	(15,021)			(1,878)		(47,997)			7,511				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/07/2020	08/06/2021	433	731,254	1687.656	(17,038)			(2,130)		(52,353)			8,519				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2020	08/06/2021	194	555,573	2869.73	(8,427)			(1,053)		(31,971)			4,213				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/07/2020	08/06/2021	84	242,423	2875.68	(3,897)			(487)		(13,934)			1,949				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/06/2020	08/06/2021	726	2,432,870	3349.16	(152,097)			(19,012)		(491,407)			76,048				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/07/2020	08/06/2021	1,052	3,525,281	3351.28	(193,705)			(24,213)		(607,602)			96,852				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/07/2020	08/09/2021	68	114,965	1687.656	(2,690)			(336)		(8,231)			1,345				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/07/2020	08/09/2021	502	1,681,200	3351.28	(94,499)			(11,812)		(297,373)			47,250				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2020	08/10/2021	25	41,518	1691.193	(947)			(118)		(2,879)			473				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/10/2020	08/10/2021	453	1,520,858	3360.47	(57,532)			(7,191)		(151,108)			28,766				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2020	08/11/2021	90	153,079	1691.587	(3,613)			(452)		(10,579)			1,806				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2020	08/11/2021	27	77,329	2882.39	(1,376)			(172)		(4,459)			688				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/11/2020	08/11/2021	340	1,133,708	3333.69	(37,059)			(4,632)		(90,249)			18,530				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2020	08/12/2021	239	405,153	1693.745	(9,562)			(1,195)		(27,447)			4,781				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2020	08/12/2021	24	69,072	2886.12	(1,264)			(158)		(3,545)			632				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2020	08/12/2021	388	1,311,726	3380.35	(40,582)			(5,073)		(95,202)			20,291				
UST .625% 05/28/21 Total Return Option		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/12/2020	08/13/2021	502	49,200	98	(480)			(60)		(1,406)			240				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2020	08/13/2021	149	251,464	1691.938	(5,809)			(726)		(17,322)			2,904				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/14/2020	08/13/2021	262	442,738	1692.215	(10,272)			(1,284)		(30,420)			5,136				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2020	08/13/2021	4	10,992	2882.99	(204)			(26)		(659)			102				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/14/2020	08/13/2021	41	118,788	2883.39	(2,006)			(251)		(6,514)			1,003				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/14/2020	08/13/2021	1,188	4,007,324	3372.85	(168,620)			(21,078)		(448,031)			84,310				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/13/2020	08/13/2021	459	1,548,311	3373.43	(82,263)			(10,283)		(241,784)			41,132				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/14/2020	08/16/2021	66	112,469	1692.215	(2,621)			(328)		(7,728)			1,310				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/14/2020	08/16/2021	54	155,794	2883.39	(2,797)			(350)		(8,931)			1,398				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/14/2020	08/16/2021	441	1,489,104	3372.85	(75,422)			(9,428)		(216,816)			37,711				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2020	08/17/2021	10	17,672	1692.431	(406)			(51)		(1,212)			203				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2020	08/17/2021	94	270,517	2883.94	(4,707)			(588)		(15,454)			2,353				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/17/2020	08/17/2021	319	1,079,942	3381.99	(46,574)			(5,822)		(122,917)			23,287				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2020	08/18/2021	117	197,095	1691.319	(4,908)			(613)		(13,655)			2,454				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2020	08/18/2021	41	118,020	2882.1	(1,987)			(248)		(6,671)			993				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/18/2020	08/18/2021	488	1,655,436	3389.78	(51,122)			(6,390)		(113,752)			25,561				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2020	08/19/2021	226	382,187	1690.183	(8,905)			(1,113)		(26,752)			4,452				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/19/2020	08/19/2021	283	953,778	3374.85	(39,991)			(4,999)		(109,778)			19,995				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/21/2020	08/20/2021	617	1,042,736	1688.885	(24,296)			(3,037)		(73,847)			12,148				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2020	08/20/2021	230	387,906	1689.004	(9,232)			(1,154)		(27,442)			4,616				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/21/2020	08/20/2021	158	453,779	2878.13	(7,553)			(944)		(25,706)			3,776				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2020	08/20/2021	41	118,655	2878.37	(1,858)			(232)		(6,488)			929				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/20/2020	08/20/2021	488	1,653,464	3385.51	(71,715)			(8,964)		(196,220)			35,858				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/21/2020	08/20/2021	1,293	4,391,417	3397.16	(200,464)			(25,058)		(533,988)			100,232				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/21/2020	08/23/2021	130	218,751	1688.885	(5,119)			(640)		(15,493)			2,559				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/21/2020	08/23/2021	56	161,503	2878.13	(2,406)			(301)		(8,382)			1,203				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/21/2020	08/23/2021	581	1,974,060	3397.16	(101,363)			(12,670)		(285,046)			50,682				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2020	08/24/2021	75	127,453	1693.166	(3,059)			(382)		(8,682)			1,529				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/24/2020	08/24/2021	466	1,597,282	3431.28	(77,830)			(9,729)		(211,763)			38,915				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2020	08/25/2021	99	166,719	1692.044	(3,951)			(494)		(11,475)			1,976				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2020	08/25/2021	26	75,879	2883.79	(1,322)			(165)		(4,272)			661				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/25/2020	08/25/2021	390	1,344,453	3443.62	(41,713)			(5,214)		(85,851)			20,857				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2020	08/26/2021	228	385,766	1691.987	(9,143)			(1,143)		(26,567)			4,571				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2020	08/26/2021	36	104,433	2883.6	(1,765)			(221)		(5,728)			882				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/26/2020	08/26/2021	495	1,720,607	3478.73	(69,580)			(8,698)		(170,202)			34,790				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2020	08/27/2021	103	173,817	1693.57	(4,137)			(517)		(11,798)			2,068				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/28/2020	08/27/2021	294	499,293	1696.045	(11,983)			(1,498)		(33,114)			5,992				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2020	08/27/2021	90	260,605	2886.3	(4,665)			(583)		(14,681)			2,332				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/28/2020	08/27/2021	59	169,612	2890.63	(2,964)			(370)		(9,093)			1,482				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/27/2020	08/27/2021	383	1,335,652	3484.55	(56,895)			(7,112)		(136,360)			28,447				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/28/2020	08/27/2021	1,165	4,086,480	3508.01	(181,606)			(22,701)		(419,306)			90,803				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/28/2020	08/30/2021	175	296,828	1696.045	(7,154)			(894)		(19,689)			3,577				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/28/2020	08/30/2021	75	217,733	2890.63	(3,092)			(386)		(9,809)			1,546				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/28/2020	08/30/2021	572	2,006,625	3508.01	(115,363)			(14,420)		(288,752)			57,681				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2020	08/31/2021	112	190,019	1692.896	(4,484)			(561)		(12,980)			2,242				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	08/31/2020	08/31/2021	475	1,662,563	3500.31	(77,439)			(9,680)		(183,892)			38,720				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2020	09/01/2021	143	241,925	1694.762	(5,855)			(1,220)		(16,243)			2,927				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2020	09/01/2021	15	42,317	2888.61	(762)			(159)		(2,350)			381				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/01/2020	09/01/2021	377	1,329,470	3526.65	(55,407)			(11,543)		(120,488)			27,703				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2020	09/02/2021	32	53,670	1701.983	(1,352)			(282)		(3,362)			676				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2020	09/02/2021	20	59,108	2900.87	(997)			(208)		(2,888)			499				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/02/2020	09/02/2021	177	633,783	3580.84	(21,198)			(4,416)		(41,902)			10,599				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/04/2020	09/03/2021	422	714,261	1693.288	(16,928)			(3,527)		(48,619)			8,464				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2020	09/03/2021	339	574,481	1693.71	(13,385)			(2,789)		(38,952)			6,693				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/04/2020	09/03/2021	48	139,409	2886.13	(2,191)			(456)		(7,065)			1,096				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/04/2020	09/03/2021	1,683	5,766,842	3426.96	(298,624)			(62,213)		(707,426)			149,312				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/03/2020	09/03/2021	347	1,197,208	3455.06	(43,048)			(8,968)		(90,714)			21,524				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/04/2020	09/06/2021	4	14,364	3426.96	(277)			(58)		(1,307)			139				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/04/2020	09/07/2021	166	567,277	3426.96	(34,123)			(7,109)		(84,745)			17,061				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2020	09/08/2021	198	333,798	1686.401	(8,378)			(1,745)		(24,175)			4,189				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2020	09/08/2021	5	15,809	2874.54	(269)			(56)		(922)			134				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/08/2020	09/08/2021	294	979,841	3331.84	(62,805)			(13,084)		(177,366)			31,403				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2020	09/09/2021	263	445,818	1692.116	(10,789)			(2,248)		(30,683)			5,394				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2020	09/09/2021	120	345,827	2884.3	(6,232)			(1,298)		(19,630)			3,116				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/09/2020	09/09/2021	338	1,149,694	3398.96	(38,776)			(8,078)		(86,074)			19,388				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2020	09/10/2021	465	784,296	1686.882	(18,353)			(3,823)		(56,568)			9,176				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/11/2020	09/10/2021	642	1,084,149	1689.593	(25,803)			(5,376)		(76,340)			12,901				

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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 5KCJSCUB87LQCN2G7947	09/10/2020	09/10/2021	13	38,008	2875.41	(566)			(118)		(2,019)			283				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/11/2020	09/10/2021	73	209,330	2880.07	(3,724)			(776)		(12,132)			1,862				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/10/2020	09/10/2021	503	1,680,992	3339.19	(69,501)			(14,479)		(176,945)			34,750				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/11/2020	09/10/2021	1,001	3,343,285	3340.97	(159,267)			(33,181)		(429,626)			79,634				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/11/2020	09/13/2021	150	254,044	1689.593	(6,046)			(1,260)		(17,891)			3,023				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/11/2020	09/13/2021	586	1,956,154	3340.97	(87,943)			(18,321)		(233,931)			43,971				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2020	09/14/2021	158	268,028	1694.198	(6,808)			(1,418)		(18,102)			3,404				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2020	09/14/2021	10	29,679	2888.01	(502)			(104)		(1,587)			251				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/14/2020	09/14/2021	345	1,168,660	3383.54	(53,128)			(11,068)		(138,589)			26,564				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2020	09/15/2021	124	209,367	1693.734	(5,067)			(1,056)		(14,202)			2,533				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/15/2020	09/15/2021	397	1,349,017	3401.2	(39,303)			(8,188)		(85,002)			19,652				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2020	09/16/2021	202	341,963	1695.908	(8,036)			(1,674)		(22,735)			4,018				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2020	09/16/2021	22	62,791	2891.01	(1,061)			(221)		(3,293)			531				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/16/2020	09/16/2021	457	1,545,512	3385.49	(57,830)			(12,048)		(138,793)			28,915				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/18/2020	09/17/2021	489	827,922	1692.706	(20,119)			(4,191)		(56,702)			10,059				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2020	09/17/2021	322	546,988	1696.22	(12,964)			(2,701)		(36,263)			6,482				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/18/2020	09/17/2021	24	69,950	2885.75	(1,269)			(264)		(4,008)			634				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2020	09/17/2021	24	68,064	2891.67	(1,300)			(271)		(3,884)			650				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/18/2020	09/17/2021	1,576	5,230,028	3319.47	(269,934)			(56,236)		(746,607)			134,967				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/17/2020	09/17/2021	665	2,233,544	3357.01	(95,093)			(19,811)		(243,619)			47,547				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/18/2020	09/20/2021	195	329,880	1692.706	(8,049)			(1,677)		(22,597)			4,025				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/18/2020	09/20/2021	373	1,239,101	3319.47	(69,769)			(14,535)		(198,283)			34,885				

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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 5KCJSCUB87LQCN2G7947	09/21/2020	09/21/2021	87	145,572	1682.587	(3,552)			(740)		(10,900)			1,776				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2020	09/21/2021	66	190,007	2868.59	(3,295)			(686)		(11,450)			1,647				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/21/2020	09/21/2021	583	1,913,229	3281.06	(85,585)			(17,830)		(230,809)			42,793				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2020	09/22/2021	279	470,664	1684.774	(11,484)			(2,393)		(34,593)			5,742				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2020	09/22/2021	11	30,573	2872.37	(575)			(120)		(1,887)			287				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/22/2020	09/22/2021	547	1,814,634	3315.57	(77,535)			(16,153)		(201,833)			38,767				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2020	09/23/2021	356	596,640	1676.433	(14,379)			(2,996)		(47,022)			7,190				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2020	09/23/2021	489	1,581,256	3236.92	(72,237)			(15,049)		(201,331)			36,119				
UST 0.625% 08/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/23/2020	09/24/2021	133	13,000	98	(125)			(26)		(350)			62				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2020	09/24/2021	175	293,841	1678.158	(7,023)			(1,463)		(22,834)			3,511				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/25/2020	09/24/2021	1,293	2,174,193	1681.762	(50,659)			(10,554)		(163,964)			25,329				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2020	09/24/2021	29	83,630	2861.13	(2,024)			(422)		(5,717)			1,012				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/25/2020	09/24/2021	149	426,771	2867.24	(7,576)			(1,578)		(26,897)			3,788				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/24/2020	09/24/2021	659	2,137,917	3246.59	(98,634)			(20,549)		(274,437)			49,317				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/25/2020	09/24/2021	1,382	4,558,325	3298.46	(228,148)			(47,531)		(633,639)			114,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/25/2020	09/27/2021	371	624,110	1681.762	(14,604)			(3,043)		(47,073)			7,302				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/25/2020	09/27/2021	7	20,969	2867.24	(401)			(83)		(1,386)			200				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/25/2020	09/27/2021	542	1,786,951	3298.46	(120,103)			(25,021)		(363,207)			60,051				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2020	09/28/2021	715	1,206,971	1687.158	(30,174)			(6,286)		(86,924)			15,087				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2020	09/28/2021	140	401,582	2876.63	(6,988)			(1,456)		(23,212)			3,494				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/28/2020	09/28/2021	409	1,371,454	3351.6	(68,241)			(14,217)		(181,005)			34,120				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2020	09/29/2021	645	1,085,670	1684.199	(26,273)			(5,474)		(80,219)			13,137				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2020	09/29/2021	28	79,714	2871.59	(1,487)			(310)		(5,029)			743				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/29/2020	09/29/2021	610	2,034,496	3335.47	(75,381)			(15,704)		(177,286)			37,690				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2020	09/30/2021	686	1,157,322	1687.208	(27,660)			(5,762)		(83,324)			13,830				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2020	09/30/2021	41	118,618	2876.71	(2,230)			(465)		(6,571)			1,115				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	09/30/2020	09/30/2021	461	1,549,684	.3363	(57,329)			(11,944)		(135,564)			28,665				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2020	10/01/2021	499	841,696	1686.904	(20,201)			(5,892)		(60,765)			10,100				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/02/2020	10/01/2021	500	844,783	1689.525	(20,275)			(5,913)		(59,599)			10,137				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2020	10/01/2021	67	192,098	2876.16	(3,660)			(1,068)		(12,009)			1,830				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/02/2020	10/01/2021	181	521,393	2880.66	(9,339)			(2,724)		(30,046)			4,669				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/02/2020	10/01/2021	1,481	4,959,648	.3348.44	(261,090)			(76,151)		(709,950)			130,545				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/01/2020	10/01/2021	695	2,350,521	.3380.8	(103,970)			(30,325)		(258,377)			51,985				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/02/2020	10/04/2021	44	74,178	1689.525	(1,788)			(521)		(5,235)			894				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/02/2020	10/04/2021	11	30,509	2880.66	(598)			(174)		(1,869)			299				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/02/2020	10/04/2021	322	1,077,211	3348.44	(78,563)			(22,914)		(235,904)			39,282				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2020	10/05/2021	300	508,056	1695.716	(12,346)			(3,601)		(33,902)			6,173				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2020	10/05/2021	26	74,845	2891.31	(1,390)			(406)		(4,189)			695				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/05/2020	10/05/2021	562	1,914,772	3408.63	(69,631)			(20,309)		(158,329)			34,816				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2020	10/06/2021	128	215,804	1692.225	(5,266)			(1,536)		(14,868)			2,633				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2020	10/06/2021	20	56,495	2885.48	(1,243)			(363)		(3,229)			621				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/06/2020	10/06/2021	375	1,258,851	3360.95	(50,902)			(14,846)		(123,175)			25,451				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/07/2020	10/07/2021	86	146,921	1698.641	(3,746)			(1,093)		(9,542)			1,873				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/07/2020	10/07/2021	41	119,301	2896.39	(1,980)			(578)		(5,801)			990				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/07/2020	10/07/2021	315	1,075,712	3419.45	(41,937)			(12,232)		(100,933)			20,969				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2020	10/08/2021	155	264,744	1703.311	(6,486)			(1,892)		(16,444)			3,243				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/09/2020	10/08/2021	448	764,272	1704.713	(18,801)			(5,484)		(46,822)			9,401				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2020	10/08/2021	98	285,671	2904.38	(5,285)			(1,541)		(14,442)			2,642				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/09/2020	10/08/2021	44	128,564	2906.87	(2,327)			(679)		(6,208)			1,163				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/08/2020	10/08/2021	542	1,866,684	3446.83	(96,548)			(28,160)		(245,906)			48,274				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/09/2020	10/08/2021	1,300	4,518,791	3477.13	(218,158)			(63,629)		(541,111)			109,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/09/2020	10/11/2021	128	218,798	1704.713	(5,404)			(1,576)		(13,412)			2,702				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/09/2020	10/11/2021	34	98,831	2906.87	(1,879)			(548)		(4,945)			940				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/09/2020	10/11/2021	326	1,133,631	3477.13	(75,354)			(21,978)		(203,433)			37,677				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2020	10/12/2021	44	75,737	1707.547	(1,856)			(541)		(4,515)			928				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2020	10/12/2021	101	294,329	2911.76	(5,357)			(1,562)		(14,167)			2,678				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/12/2020	10/12/2021	627	2,217,073	3534.22	(86,429)			(25,209)		(193,723)			43,215				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2020	10/13/2021	280	477,508	1703.649	(11,412)			(3,329)		(29,588)			5,706				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2020	10/13/2021	65	188,978	2905.11	(3,179)			(927)		(8,853)			1,590				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/13/2020	10/13/2021	312	1,096,922	3511.93	(45,113)			(13,158)		(103,591)			22,556				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2020	10/14/2021	285	485,529	1703.181	(12,478)			(3,639)		(30,228)			6,239				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/14/2020	10/14/2021	617	2,151,023	3488.67	(77,662)			(22,651)		(168,248)			38,831				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2020	10/15/2021	332	565,624	1704.327	(13,858)			(4,042)		(34,831)			6,929				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/16/2020	10/15/2021	956	1,629,532	1704.668	(39,598)			(11,549)		(100,011)			19,799				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2020	10/15/2021	22	63,063	2906.32	(1,167)			(340)		(3,156)			583				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/16/2020	10/15/2021	39	112,085	2907.02	(2,031)			(592)		(5,383)			1,015				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/15/2020	10/15/2021	551	1,917,840	3483.34	(72,052)			(21,015)		(163,734)			36,026				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/16/2020	10/15/2021	1,813	6,315,326	3483.81	(319,833)			(93,285)		(811,592)			159,917				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/16/2020	10/18/2021	105	178,971	1704.668	(4,063)			(1,185)		(10,991)			2,031				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/16/2020	10/18/2021	110	318,979	2907.02	(6,434)			(1,876)		(16,564)			3,217				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/16/2020	10/18/2021	399	1,389,004	3483.81	(79,647)			(23,230)		(208,326)			39,823				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2020	10/19/2021	48	82,298	1698.361	(1,983)			(578)		(5,369)			992				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2020	10/19/2021	44	127,938	2896.34	(2,374)			(692)		(6,900)			1,187				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/19/2020	10/19/2021	426	1,461,445	3426.92	(72,293)			(21,086)		(183,694)			36,147				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2020	10/20/2021	166	282,328	1700.516	(6,974)			(2,034)		(18,051)			3,487				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2020	10/20/2021	22	64,403	2900.11	(1,410)			(411)		(3,368)			705				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/20/2020	10/20/2021	539	1,855,985	3443.12	(72,937)			(21,273)		(165,749)			36,469				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2020	10/21/2021	251	426,892	1699.843	(10,630)			(3,100)		(27,473)			5,315				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2020	10/21/2021	24	69,604	2898.93	(1,415)			(413)		(3,463)			707				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/21/2020	10/21/2021	340	1,167,122	3435.56	(38,831)			(11,326)		(85,632)			19,416				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2020	10/22/2021	98	166,472	1702.408	(4,112)			(1,199)		(10,458)			2,056				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/23/2020	10/22/2021	361	614,380	1704.072	(15,421)			(4,498)		(37,981)			7,710				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2020	10/22/2021	27	77,384	2903.38	(1,849)			(539)		(4,143)			925				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/23/2020	10/22/2021	284	824,488	2906.2	(12,520)			(3,652)		(34,026)			6,260				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/22/2020	10/22/2021	509	1,759,394	3453.49	(67,473)			(19,680)		(155,612)			33,736				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/23/2020	10/22/2021	1,332	4,616,474	3465.39	(191,607)			(55,885)		(448,335)			95,803				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/23/2020	10/25/2021	69	116,913	1704.072	(2,935)			(856)		(7,232)			1,467				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/23/2020	10/25/2021	32	92,133	2906.2	(1,880)			(548)		(4,850)			940				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/23/2020	10/25/2021	423	1,465,689	3465.39	(68,918)			(20,101)		(168,108)			34,459				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/26/2020	10/26/2021	364	616,400	1695.373	(15,348)			(4,477)		(41,379)			7,674				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/26/2020	10/26/2021	22	63,824	2891.43	(1,462)			(426)		(3,600)			731				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/26/2020	10/26/2021	685	2,328,038	3400.97	(116,517)			(33,984)		(302,432)			58,258				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2020	10/27/2021	128	216,626	1687.825	(5,459)			(1,592)		(15,551)			2,729				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2020	10/27/2021	20	57,457	2878.54	(1,316)			(384)		(3,446)			658				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/27/2020	10/27/2021	666	2,257,583	3390.68	(86,346)			(25,184)		(201,968)			43,173				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2020	10/28/2021	244	409,475	1674.884	(10,032)			(2,926)		(32,731)			5,016				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2020	10/28/2021	18	51,234	2856.56	(808)			(236)		(3,096)			404				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/28/2020	10/28/2021	624	2,040,029	3271.03	(58,322)			(17,011)		(112,008)			29,161				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/30/2020	10/29/2021	560	938,356	1676.769	(23,459)			(6,842)		(73,888)			11,729				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2020	10/29/2021	460	772,428	1678.272	(19,156)			(5,587)		(60,087)			9,578				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/30/2020	10/29/2021	143	409,136	2859.82	(7,496)			(2,186)		(26,950)			3,748				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/30/2020	10/29/2021	1,479	4,837,231	3269.96	(227,141)			(66,249)		(615,027)			113,570				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/29/2020	10/29/2021	578	1,914,769	3310.11	(70,301)			(20,505)		(172,016)			35,151				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/30/2020	11/01/2021	237	397,353	1676.769	(9,974)			(2,909)		(31,295)			4,987				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/30/2020	11/01/2021	3	9,800	2859.82	(123)			(36)		(494)			62				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	10/30/2020	11/01/2021	715	2,338,677	3269.96	(99,780)			(29,102)		(260,234)			49,890				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/02/2020	11/02/2021	134	226,735	1688.248	(6,235)			(2,338)		(16,229)			3,118				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/02/2020	11/02/2021	5	14,806	2879.47	(339)			(127)		(885)			170				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/02/2020	11/02/2021	473	1,564,499	3310.24	(84,112)			(31,542)		(240,714)			42,056				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/03/2020	11/03/2021	9	14,684	1695.39	(367)			(138)		(987)			183				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/03/2020	11/03/2021	73	211,044	2891.65	(4,010)			(1,504)		(11,716)			2,005				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/03/2020	11/03/2021	983	3,312,445	3369.16	(102,993)			(38,622)		(214,647)			51,496				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/04/2020	11/04/2021	146	247,305	1692.44	(6,653)			(2,495)		(17,068)			3,326				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/04/2020	11/04/2021	15	42,426	2886.62	(976)			(366)		(2,430)			488				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/04/2020	11/04/2021	298	1,027,701	3443.44	(33,227)			(12,460)		(72,129)			16,613				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2020	11/05/2021	45	77,040	1699.419	(1,934)			(725)		(4,992)			967				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/06/2020	11/05/2021	258	438,990	1699.681	(10,887)			(4,083)		(28,375)			5,443				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/06/2020	11/05/2021	127	367,822	2899.11	(6,851)			(2,569)		(19,007)			3,426				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/06/2020	11/05/2021	1,236	4,339,419	3509.44	(194,214)			(72,830)		(465,910)			97,107				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/05/2020	11/05/2021	1,214	4,263,047	3510.45	(121,537)			(45,576)		(234,048)			60,769				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/06/2020	11/07/2021	3	10,810	3509.44	(191)			(72)		(851)			96				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/06/2020	11/08/2021	16	26,698	1699.681	(665)			(249)		(1,727)			332				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/06/2020	11/08/2021	306	1,073,523	3509.44	(64,260)			(24,097)		(168,810)			32,130				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2020	11/09/2021	91	155,763	1713.461	(3,847)			(1,443)		(8,815)			1,924				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2020	11/09/2021	39	114,292	2922.74	(2,133)			(800)		(5,074)			1,067				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/09/2020	11/09/2021	347	1,231,162	3550.5	(57,167)			(21,437)		(141,412)			28,583				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2020	11/10/2021	376	647,145	1720.403	(16,437)			(6,164)		(34,085)			8,219				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2020	11/10/2021	44	127,804	2934.62	(2,441)			(915)		(5,321)			1,221				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/10/2020	11/10/2021	726	2,572,743	3545.53	(79,703)			(29,889)		(155,755)			39,851				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2020	11/11/2021	188	322,531	1717.56	(8,128)			(3,048)		(17,511)			4,064				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/11/2020	11/11/2021	619	2,212,863	3572.66	(59,771)			(22,414)		(111,533)			29,885				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2020	11/12/2021	136	233,297	1712.71	(5,949)			(2,231)		(13,316)			2,975				

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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.	EGL 5KCJSCUB87LQCN2G7947	11/13/2020	11/12/2021	814	1,399,493	1719.113	(34,428)			(12,910)		(74,786)			17,214				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2020	11/12/2021	45	132,365	2921.44	(3,023)			(1,134)		(6,160)			1,511				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/13/2020	11/12/2021	71	208,724	2932.38	(3,836)			(1,439)		(8,661)			1,918				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/12/2020	11/12/2021	291	1,027,767	3537.01	(43,026)			(16,135)		(97,324)			21,513				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/13/2020	11/12/2021	1,330	4,769,702	3585.15	(191,027)			(71,635)		(418,651)			95,514				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/13/2020	11/15/2021	143	246,658	1719.113	(6,092)			(2,285)		(13,197)			3,046				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/13/2020	11/15/2021	17	49,980	2932.38	(1,000)			(375)		(2,231)			500				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/13/2020	11/15/2021	442	1,585,046	3585.15	(81,003)			(30,376)		(193,433)			40,502				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/16/2020	11/16/2021	155	267,224	1726.354	(7,268)			(2,726)		(13,234)			3,634				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/16/2020	11/16/2021	13	38,776	2944.82	(869)			(326)		(1,504)			434				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/16/2020	11/16/2021	455	1,649,743	3626.91	(71,128)			(26,673)		(152,639)			35,564				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2020	11/17/2021	158	272,507	1723.216	(6,867)			(2,575)		(13,971)			3,434				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2020	11/17/2021	39	114,046	2939.51	(2,207)			(828)		(4,684)			1,104				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/17/2020	11/17/2021	583	2,105,829	3609.53	(76,188)			(28,570)		(156,096)			38,094				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2020	11/18/2021	148	254,192	1719.13	(6,380)			(2,393)		(13,614)			3,190				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2020	11/18/2021	22	64,632	2932.49	(1,474)			(553)		(2,751)			737				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/18/2020	11/18/2021	365	1,302,755	3567.79	(44,255)			(16,596)		(90,342)			22,127				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/20/2020	11/19/2021	605	1,040,153	1718.199	(26,108)			(9,790)		(56,275)			13,054				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2020	11/19/2021	200	344,475	1720.061	(8,629)			(3,236)		(18,278)			4,315				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/20/2020	11/19/2021	57	166,211	2931.09	(3,064)			(1,149)		(6,989)			1,532				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2020	11/19/2021	6	17,543	2934.16	(196)			(74)		(440)			98				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/20/2020	11/19/2021	2,295	8,162,993	3557.54	(301,560)			(113,085)		(645,798)			150,780				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/19/2020	11/19/2021	561	2,010,672	3581.87	(72,193)			(27,073)		(149,345)			36,097				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/20/2020	11/21/2021	8	27,605	3557.54	(544)			(204)		(2,257)			272				

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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 5KCJSCUB87LQCN2G7947	11/20/2020	11/22/2021	40	67,899	1718.199	(1,711)			(642)		(3,678)			856				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/20/2020	11/22/2021	19	55,598	2931.09	(1,112)			(417)		(2,516)			556				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/20/2020	11/22/2021	341	1,213,765	3557.54	(49,843)			(18,691)		(112,551)			24,922				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2020	11/23/2021	333	572,924	1722.096	(14,442)			(5,416)		(29,808)			7,221				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2020	11/23/2021	2	6,168	2937.87	(142)			(53)		(254)			71				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/23/2020	11/23/2021	452	1,615,341	3577.59	(64,028)			(24,010)		(138,865)			32,014				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/25/2020	11/24/2021	179	308,154	1725.499	(7,611)			(2,854)		(15,467)			3,806				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2020	11/24/2021	152	262,505	1728.68	(6,615)			(2,481)		(12,726)			3,308				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/25/2020	11/24/2021	8	23,583	2943.53	(483)			(181)		(837)			242				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2020	11/24/2021	5	13,965	2949.12	(321)			(120)		(528)			161				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/25/2020	11/24/2021	562	2,038,195	3629.65	(60,707)			(22,765)		(110,160)			30,353				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/24/2020	11/24/2021	1,165	4,236,064	3635.41	(131,432)			(49,287)		(240,822)			65,716				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/25/2020	11/25/2021	7	25,509	3629.65	(469)			(176)		(1,931)			235				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/27/2020	11/26/2021	80	138,086	1725.129	(3,507)			(1,315)		(6,965)			1,754				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/25/2020	11/26/2021	6	10,539	1725.499	(262)			(98)		(530)			131				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/27/2020	11/26/2021	48	140,948	2942.96	(2,733)			(1,025)		(5,619)			1,367				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/25/2020	11/26/2021	143	519,119	3629.65	(26,613)			(9,980)		(60,546)			13,306				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/27/2020	11/26/2021	734	2,669,057	3638.35	(130,262)			(48,848)		(293,834)			65,131				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/27/2020	11/29/2021	155	267,385	1725.129	(6,818)			(2,557)		(13,508)			3,409				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/27/2020	11/29/2021	334	1,214,887	3638.35	(58,246)			(21,842)		(131,022)			29,123				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2020	11/30/2021	425	732,130	1721.686	(19,475)			(7,303)		(38,377)			9,737				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	11/30/2020	11/30/2021	61	178,075	2937.23	(3,473)			(1,302)		(7,583)			1,736				

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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.	EGL 5KCJSCUB87LQCN2G7947	11/30/2020	11/30/2021	709	2,568,774	3621.63	(114,639)			(42,989)		(253,427)			57,319				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2020	12/01/2021	163	281,212	1723.49	(7,087)			(3,248)		(14,470)			3,543				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2020	12/01/2021	31	90,642	2940.32	(1,780)			(816)		(3,786)			890				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/01/2020	12/01/2021	881	3,224,913	3662.45	(113,376)			(51,964)		(218,867)			56,688				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2020	12/02/2021	175	301,490	1722.223	(7,510)			(3,442)		(15,729)			3,755				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2020	12/02/2021	36	104,370	2938.16	(2,505)			(1,148)		(4,314)			1,252				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/02/2020	12/02/2021	673	2,469,007	3669.01	(69,472)			(31,842)		(120,810)			34,736				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2020	12/03/2021	120	207,579	1722.679	(5,273)			(2,417)		(10,783)			2,636				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/04/2020	12/03/2021	319	550,954	1728.884	(14,821)			(6,793)		(26,783)			7,410				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2020	12/03/2021	7	21,459	2938.98	(515)			(236)		(883)			258				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/04/2020	12/03/2021	29	84,128	2949.63	(1,529)			(701)		(3,024)			764				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/03/2020	12/03/2021	574	2,104,856	3666.72	(83,093)			(38,084)		(167,165)			41,546				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/04/2020	12/03/2021	1,013	3,746,715	3699.12	(149,796)			(68,657)		(293,381)			74,898				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/04/2020	12/06/2021	108	186,379	1728.884	(5,051)			(2,315)		(9,075)			2,525				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/04/2020	12/06/2021	34	99,840	2949.63	(1,695)			(777)		(3,336)			848				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/04/2020	12/06/2021	561	2,073,721	3699.12	(111,396)			(51,056)		(236,784)			55,698				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2020	12/07/2021	339	584,046	1724.827	(16,353)			(7,495)		(29,719)			8,177				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2020	12/07/2021	77	226,262	2942.78	(4,488)			(2,057)		(9,351)			2,244				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/07/2020	12/07/2021	759	2,800,819	3691.96	(92,737)			(42,505)		(167,962)			46,369				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2020	12/08/2021	182	315,144	1727.127	(8,005)			(3,669)		(15,656)			4,002				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2020	12/08/2021	24	71,384	2946.71	(1,379)			(632)		(2,842)			689				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/08/2020	12/08/2021	581	2,152,135	3702.25	(73,672)			(33,766)		(135,126)			36,836				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/09/2020	12/09/2021	138	238,490	1727.728	(6,105)			(2,798)		(11,778)			3,053				

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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 5KCJSCUB87LQCN2G7947	12/09/2020	12/09/2021	699	2,567,810	3672.82	(72,592)			(33,271)		(123,951)			36,296				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/11/2020	12/10/2021	558	962,991	1724.798	(26,001)			(11,917)		(49,090)			13,000				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2020	12/10/2021	304	523,832	1725.428	(12,991)			(5,954)		(26,526)			6,496				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/11/2020	12/10/2021	71	208,617	2942.89	(4,009)			(1,838)		(8,443)			2,005				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2020	12/10/2021	21	62,612	2943.93	(1,196)			(548)		(2,500)			598				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/11/2020	12/10/2021	1,189	4,354,473	3663.46	(183,494)			(84,101)		(368,611)			91,747				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/10/2020	12/10/2021	623	2,285,677	3668.1	(77,857)			(35,684)		(144,159)			38,928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/11/2020	12/13/2021	346	596,637	1724.798	(16,169)			(7,411)		(30,460)			8,084				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/11/2020	12/13/2021	45	131,054	2942.89	(2,532)			(1,161)		(5,340)			1,266				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/11/2020	12/13/2021	301	1,103,214	3663.46	(65,338)			(29,947)		(144,626)			32,669				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2020	12/14/2021	364	625,827	1720.285	(15,771)			(7,228)		(33,493)			7,885				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2020	12/14/2021	40	116,612	2935.3	(2,033)			(932)		(4,657)			1,017				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/14/2020	12/14/2021	545	1,986,550	3647.49	(75,704)			(34,698)		(146,182)			37,852				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2020	12/15/2021	51	88,554	1726.287	(2,488)			(1,141)		(4,455)			1,244				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2020	12/15/2021	23	67,887	2945.54	(1,548)			(709)		(2,692)			774				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/15/2020	12/15/2021	749	2,768,969	3694.62	(83,113)			(38,093)		(140,001)			41,556				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2020	12/16/2021	389	670,501	1724.708	(16,628)			(7,621)		(34,315)			8,314				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2020	12/16/2021	3	8,197	2942.81	(189)			(86)		(332)			94				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/16/2020	12/16/2021	345	1,275,508	3701.17	(40,484)			(18,555)		(71,550)			20,242				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/18/2020	12/17/2021	711	1,227,966	1725.891	(31,804)			(14,577)		(62,102)			15,902				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2020	12/17/2021	227	391,606	1727.261	(9,908)			(4,541)		(19,520)			4,954				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/18/2020	12/17/2021	82	242,199	2944.82	(4,655)			(2,134)		(9,622)			2,328				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2020	12/17/2021	48	141,163	2947.14	(2,682)			(1,229)		(5,543)			1,341				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/18/2020	12/17/2021	1,212	4,497,504	3709.41	(204,635)			(93,791)		(398,867)			102,318				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/17/2020	12/17/2021	563	2,095,668	3722.48	(75,828)			(34,754)		(138,463)			37,914				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/18/2020	12/20/2021	239	412,004	1725.891	(10,671)			(4,891)		(20,869)			5,335				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/18/2020	12/20/2021	562	2,086,143	3709.41	(87,984)			(40,326)		(165,668)			43,992				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2020	12/21/2021	124	214,451	1723.079	(5,576)			(2,556)		(11,189)			2,788				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2020	12/21/2021	29	85,151	2940.13	(1,720)			(788)		(3,700)			860				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/21/2020	12/21/2021	1,054	3,895,044	3694.92	(169,455)			(77,667)		(325,782)			84,727				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2020	12/22/2021	75	128,942	1720.345	(3,275)			(1,501)		(6,921)			1,638				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2020	12/22/2021	53	154,184	2935.44	(2,850)			(1,306)		(6,374)			1,425				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/22/2020	12/22/2021	1,314	4,844,899	3687.26	(159,039)			(72,893)		(279,436)			79,519				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2020	12/23/2021	266	458,714	1721.803	(11,835)			(5,424)		(24,272)			5,917				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/24/2020	12/23/2021	467	804,776	1723.286	(21,005)			(9,627)		(41,942)			10,502				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2020	12/23/2021	11	32,012	2938.01	(613)			(281)		(1,348)			307				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/24/2020	12/23/2021	3	8,348	2940.48	(173)			(79)		(362)			86				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/23/2020	12/23/2021	704	2,599,449	3690.01	(74,710)			(34,242)		(128,754)			37,355				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/24/2020	12/23/2021	564	2,088,093	3703.06	(118,985)			(54,535)		(252,165)			59,493				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/24/2020	12/27/2021	199	343,265	1723.286	(8,994)			(4,122)		(17,924)			4,497				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/24/2020	12/27/2021	204	600,207	2940.48	(11,458)			(5,252)		(24,081)			5,729				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/24/2020	12/27/2021	425	1,573,065	3703.06	(92,754)			(42,512)		(196,922)			46,377				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2020	12/28/2021	73	125,989	1725.08	(3,228)			(1,479)		(6,462)			1,614				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2020	12/28/2021	57	168,749	2943.75	(3,085)			(1,414)		(6,556)			1,543				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/28/2020	12/28/2021	1,032	3,856,082	3735.36	(152,108)			(69,716)		(278,035)			76,054				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2020	12/29/2021	57	98,452	1722.352	(2,609)			(1,196)		(5,195)			1,304				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2020	12/29/2021	79	232,203	2939.13	(4,820)			(2,209)		(9,145)			2,410				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/29/2020	12/29/2021	518	1,929,676	3727.04	(72,988)			(33,453)		(129,001)			36,494				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2020	12/30/2021	362	623,972	1725.166	(15,724)			(7,207)		(32,007)			7,862				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2020	12/30/2021	17	51,223	2943.87	(918)			(421)		(1,950)			459				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2020	12/30/2021	750	2,799,411	3732.04	(90,163)			(41,325)		(151,537)			45,082				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2020	12/31/2021	69	6,800	98	(73)			(33)		(136)			36				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/30/2020	12/31/2021	51	5,138	100	(79)			(36)		(15)			39				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	12/31/2021	478	825,579	1728.779	(22,043)			(10,103)		(40,809)			11,021				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	12/31/2021	78	230,047	2950.19	(5,239)			(2,401)		(9,001)			2,620				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	12/31/2021	1,317	4,947,396	3756.07	(197,857)			(90,685)		(352,157)			98,929				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	01/03/2022	111	191,582	1728.779	(5,115)			(2,344)		(9,486)			2,558				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	01/03/2022	12	34,123	2950.19	(826)			(383)		(1,399)			418				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	12/31/2020	01/03/2022	495	1,859,236	3756.07	(110,339)			(50,572)		(217,107)			55,169				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	16	26,826	1721.169		(689)		(373)		(1,437)			316				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	105	308,783	2937.32		(5,398)		(2,924)		(12,159)			2,474				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/04/2021	01/04/2022	614	2,273,288	3700.65		(102,611)		(55,581)		(193,441)			47,030				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	69	118,979	1724.578		(3,010)		(1,631)		(6,159)			1,380				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	15	43,303	2943.18		(957)		(518)		(1,779)			439				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/05/2021	01/05/2022	552	2,057,702	3726.86		(78,725)		(42,643)		(139,702)			36,082				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2021	01/06/2022	86	149,772	1736.378		(4,089)		(2,215)		(6,851)			1,874				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2021	01/06/2022	38	113,214	2963.35		(2,559)		(1,386)		(4,029)			1,173				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/06/2021	01/06/2022	492	1,844,710	3748.14		(54,638)		(29,596)		(87,402)			25,043				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/07/2022	305	530,984	1738.099		(13,381)		(7,248)		(23,851)			6,133				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2021	01/07/2022	208	361,025	1738.12		(9,098)		(4,928)		(16,213)			4,170				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2021	01/07/2022	51	151,887	2966.38		(2,886)		(1,563)		(5,291)			1,323				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/07/2022	132	390,302	2966.44		(7,253)		(3,929)		(13,370)			3,324				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/07/2021	01/07/2022	504	1,918,729	3803.79		(66,598)		(36,074)		(108,576)			30,524				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/07/2022	1,384	5,294,470	3824.68		(215,216)		(116,575)		(354,552)			98,641				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/10/2022	116	201,091	1738.099		(5,088)		(2,756)		(9,051)			2,332				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/10/2022	22	65,837	2966.44		(1,251)		(678)		(2,300)			573				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/08/2021	01/10/2022	298	1,141,565	3824.68		(54,344)		(29,436)		(91,940)			24,907				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2021	01/11/2022	135	234,750	1737.22		(5,892)		(3,192)		(10,675)			2,701				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2021	01/11/2022	34	100,123	2965.04		(1,730)		(937)		(3,206)			793				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/11/2021	01/11/2022	716	2,719,571	3799.61		(106,493)		(57,684)		(177,977)			48,809				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2021	01/12/2022	249	434,208	1741.312		(12,028)		(6,515)		(18,891)			5,513				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2021	01/12/2022	16	47,040	2972.06		(687)		(372)		(1,122)			315				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/12/2021	01/12/2022	656	2,491,780	3801.19		(83,687)		(45,331)		(135,911)			38,357				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/13/2022	162	280,955	1739.01		(7,136)		(3,865)		(12,547)			3,271				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/13/2022	22	66,291	2968.09		(1,111)		(602)		(1,995)			509				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/13/2022	679	2,588,605	3809.84		(79,342)		(42,977)		(124,299)			36,365				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/13/2021	01/14/2022	55	5,400	98		(53)		(28)		(82)			24				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/14/2022	880	1,527,293	1735.766		(41,390)		(22,419)		(70,692)			18,970				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2021	01/14/2022	115	200,738	1738.899		(5,099)		(2,762)		(8,982)			2,337				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/14/2022	145	430,584	2962.68		(8,054)		(4,363)		(15,150)			3,691				

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 Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/14/2022	1,980	7,461,440	3768.25		(349,801)		(189,476)		(629,285)			160,326				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/14/2021	01/14/2022	1,096	4,161,483	3795.54		(155,450)		(84,202)		(259,806)			71,248				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/17/2022	1	3,811	3768.25		(74)		(40)		(237)			34				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/18/2022	10	29,655	2962.68		(605)		(328)		(1,129)			277				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/15/2021	01/18/2022	351	1,322,160	3768.25		(71,844)		(38,916)		(132,788)			32,929				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2021	01/19/2022	176	305,761	1737.031		(7,827)		(4,240)		(14,007)			3,588				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2021	01/19/2022	7	20,041	2964.99		(457)		(248)		(715)			209				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/19/2021	01/19/2022	576	2,187,928	3798.91		(71,252)		(38,595)		(112,783)			32,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	215	374,354	1738.724		(9,172)		(4,968)		(16,851)			4,204				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	47	139,533	2967.91		(2,777)		(1,504)		(4,391)			1,273				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/20/2021	01/20/2022	724	2,788,387	3851.85		(78,329)		(42,428)		(113,888)			35,901				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/21/2022	850	1,473,149	1733.354		(37,565)		(20,348)		(70,261)			17,217				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	200	347,740	1734.96		(8,867)		(4,803)		(16,307)			4,064				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/21/2022	153	452,901	2958.85		(8,714)		(4,720)		(17,040)			3,994				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	9	27,094	2961.52		(623)		(338)		(993)			286				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/21/2022	1,408	5,408,138	3841.47		(255,481)		(138,386)		(417,749)			117,095				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/21/2021	01/21/2022	442	1,703,515	3853.07		(54,505)		(29,524)		(82,377)			24,982				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/23/2022	3	11,741	3841.47		(251)		(136)		(656)			115				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/24/2022	110	190,475	1733.354		(4,876)		(2,641)		(9,101)			2,235				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/24/2022	14	42,238	2958.85		(853)		(462)		(1,661)			391				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/22/2021	01/24/2022	532	2,045,003	3841.47		(121,543)		(65,836)		(205,406)			55,707				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2021	01/25/2022	201	348,612	1734.53		(8,750)		(4,740)		(16,463)			4,010				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2021	01/25/2022	136	402,598	2960.97		(7,921)		(4,290)		(14,993)			3,630				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/25/2021	01/25/2022	749	2,886,499	3855.36		(123,259)		(66,765)		(192,345)			56,494				

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.	EGL 5KCJSCUB87LQCN2G7947	01/26/2021	01/26/2022	190	330,050	1734.437		(8,383)		(4,541)		(15,612)			3,842				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2021	01/26/2022	1	3,785	2960.85		(73)		(40)		(140)			33				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/26/2021	01/26/2022	872	3,358,442	3849.62		(111,351)		(60,315)		(168,471)			51,036				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/27/2022	563	971,481	1725.107		(24,848)		(13,459)		(50,576)			11,388				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/27/2022	15	45,193	2944.92		(868)		(470)		(1,870)			398				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/27/2022	865	3,245,973	3750.77		(106,545)		(57,712)		(167,780)			48,833				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/27/2021	01/28/2022	216	21,200	98		(231)		(125)		(382)			106				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/28/2022	349	600,069	1717.956		(15,962)		(8,646)		(33,514)			7,316				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2021	01/28/2022	455	786,969	1729.382		(20,225)		(10,955)		(39,266)			9,270				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/28/2022	119	349,844	2932.87		(6,726)		(3,643)		(15,692)			3,083				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/28/2022	1,754	6,514,220	3714.24		(336,304)		(182,164)		(590,725)			154,139				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/28/2021	01/28/2022	726	2,748,905	3787.38		(116,429)		(63,065)		(187,687)			53,363				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/30/2022	16	58,547	3714.24		(1,030)		(558)		(4,000)			472				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/31/2022	347	596,887	1717.956		(15,997)		(8,665)		(33,380)			7,332				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	01/29/2021	01/31/2022	577	2,142,308	3714.24		(130,701)		(70,796)		(235,682)			59,905				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2021	02/01/2022	183	314,317	1721.431		(8,612)		(5,383)		(17,007)			3,230				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2021	02/01/2022	54	158,636	2938.9		(3,102)		(1,939)		(6,939)			1,163				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/01/2021	02/01/2022	951	3,589,072	3773.86		(178,833)		(111,771)		(301,133)			67,062				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2021	02/02/2022	74	128,232	1726.112		(3,001)		(1,875)		(6,630)			1,125				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2021	02/02/2022	27	79,198	2946.97		(1,806)		(1,129)		(3,248)			677				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/02/2021	02/02/2022	773	2,957,573	3826.31		(96,921)		(60,576)		(146,884)			36,346				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/03/2022	675	1,165,679	1727.005		(29,725)		(18,578)		(59,765)			11,147				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/03/2022	49	143,853	2948.54		(2,805)		(1,753)		(5,843)			1,052				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/03/2022	522	2,000,203	3830.17		(71,954)		(44,971)		(112,045)			26,983				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/04/2022	190	18,600	98		(202)		(126)		(279)			76				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/03/2021	02/04/2022	28	2,800	100		(44)		(28)		(19)			17				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2021	02/04/2022	456	790,040	1730.797		(19,988)		(12,493)		(39,009)			7,496				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	434	753,874	1735.135		(20,505)		(12,816)		(35,599)			7,690				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	60	178,318	2962.47		(3,924)		(2,452)		(6,457)			1,471				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/04/2021	02/04/2022	774	2,997,595	3871.74		(102,294)		(63,934)		(152,763)			38,360				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/04/2022	1,871	7,273,626	3886.83		(318,167)		(198,855)		(481,069)			119,313				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/07/2022	59	102,402	1735.135		(2,806)		(1,754)		(4,845)			1,052				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/05/2021	02/07/2022	460	1,789,789	3886.83		(88,006)		(55,004)		(134,146)			33,002				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2021	02/08/2022	272	473,366	1739.6		(13,349)		(8,343)		(21,385)			5,006				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2021	02/08/2022	19	56,307	2970.18		(1,065)		(666)		(1,933)			399				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/08/2021	02/08/2022	978	3,827,662	3915.59		(195,774)		(122,359)		(287,963)			73,415				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2021	02/09/2022	205	356,365	1738.835		(9,016)		(5,635)		(16,241)			3,381				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2021	02/09/2022	14	41,764	2968.86		(829)		(518)		(1,513)			311				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/09/2021	02/09/2022	886	3,465,443	3911.23		(107,603)		(67,252)		(152,421)			40,351				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	183	318,922	1740.633		(7,909)		(4,943)		(14,270)			2,966				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	38	113,447	2971.91		(2,292)		(1,432)		(3,559)			859				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/10/2022	444	1,736,203	3909.88		(57,560)		(35,975)		(82,004)			21,585				
UST 0.875% 11/15/30 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/10/2021	02/11/2022	37	3,600	98		(40)		(25)		(53)			15				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	817	1,420,315	1739.153		(35,508)		(22,192)		(64,600)			13,315				

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 5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	513	892,627	1740.977		(24,190)		(15,119)		(39,823)			9,071				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	1	2,365	2969.42		(38)		(24)		(72)			14				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	71	210,352	2972.59		(4,445)		(2,778)		(7,002)			1,667				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/11/2021	02/11/2022	966	3,781,298	3916.38		(145,150)		(90,719)		(205,882)			54,431				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/11/2022	1,589	6,254,079	3934.83		(296,099)		(185,062)		(417,773)			111,037				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/12/2022	2	8,631	3934.83		(129)		(80)		(265)			48				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/13/2022	9	35,023	3934.83		(480)		(300)		(1,196)			180				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/14/2022	57	99,960	1740.977		(2,719)		(1,699)		(4,469)			1,020				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/14/2022	682	2,683,831	3934.83		(132,163)		(82,602)		(186,829)			49,561				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/15/2022	209	364,687	1740.977		(9,919)		(6,200)		(16,315)			3,720				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/12/2021	02/15/2022	457	1,796,486	3934.83		(112,818)		(70,511)		(160,265)			42,307				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2021	02/16/2022	319	555,151	1738.606		(14,156)		(8,848)		(25,480)			5,309				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2021	02/16/2022	61	180,058	2968.68		(3,530)		(2,206)		(6,512)			1,324				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/16/2021	02/16/2022	605	2,378,109	3932.59		(78,336)		(48,960)		(108,511)			29,376				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	1,350	2,347,248	1739.192		(58,681)		(36,676)		(107,146)			22,005				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	35	105,239	2969.74		(1,821)		(1,138)		(3,385)			683				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/17/2021	02/17/2022	494	1,943,528	3931.33		(59,709)		(37,318)		(82,969)			22,391				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2021	02/18/2022	100	173,873	1737.996		(4,416)		(2,760)		(8,042)			1,656				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	1,336	2,322,516	1738.214		(63,213)		(39,508)		(107,173)			23,705				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	134	398,832	2968.16		(8,320)		(5,200)		(13,618)			3,120				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/18/2022	2,156	8,421,785	3906.71		(429,259)		(268,287)		(629,117)			160,972				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/18/2021	02/18/2022	416	1,626,677	3913.97		(65,139)		(40,712)		(93,343)			24,427				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/19/2021	02/19/2022	4	15,697	3906.71		(253)		(158)		(559)			95				

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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.	EGL 5KCJSCUB87LQCN2G7947	02/22/2021	02/22/2022	83	144,457	1741.204		(3,684)		(2,302)		(6,479)			1,381				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2021	02/22/2022	96	285,661	2973.38		(5,049)		(3,156)		(9,084)			1,893				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/22/2021	02/22/2022	766	2,970,111	3876.5		(127,325)		(79,578)		(192,785)			47,747				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2021	02/23/2022	78	135,876	1742.401		(3,506)		(2,191)		(6,022)			1,315				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2021	02/23/2022	101	299,399	2975.45		(5,411)		(3,382)		(9,680)			2,029				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/23/2021	02/23/2022	815	3,162,734	3881.37		(108,277)		(67,673)		(157,675)			40,604				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2021	02/24/2022	104	181,531	1748.224		(4,919)		(3,075)		(7,565)			1,845				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2021	02/24/2022	998	3,919,190	3925.43		(119,556)		(74,722)		(166,728)			44,833				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/24/2021	02/25/2022	241	23,600	98		(279)		(174)		(219)			105				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/25/2022	541	936,156	1731.505		(23,966)		(14,978)		(46,447)			8,987				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2021	02/25/2022	906	1,576,118	1739.659		(40,349)		(25,218)		(71,980)			15,131				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/25/2022	156	461,360	2956.8		(8,544)		(5,340)		(17,339)			3,204				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2021	02/25/2022	15	43,480	2970.71		(661)		(413)		(1,134)			248				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/25/2022	1,823	6,947,435	3811.15		(316,587)		(197,867)		(517,260)			118,720				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/25/2021	02/25/2022	1,267	4,852,022	3829.34		(197,404)		(123,378)		(309,531)			74,027				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/26/2022	1	4,489	3811.15		(61)		(38)		(197)			23				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/27/2022	1	4,069	3811.15		(61)		(38)		(195)			23				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/28/2022	82	142,825	1731.505		(3,671)		(2,294)		(7,098)			1,376				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	02/26/2021	02/28/2022	745	2,837,514	3811.15		(166,347)		(103,967)		(282,069)			62,380				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2021	03/01/2022	340	593,210	1743.419		(15,127)		(10,715)		(26,120)			4,412				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2021	03/01/2022	18	54,000	2977.24		(1,062)		(752)		(1,876)			310				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/01/2021	03/01/2022	1,193	4,655,109	3901.82		(205,225)		(145,367)		(307,640)			59,857				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/02/2021	03/02/2022	469	817,153	1742.76		(20,919)		(14,818)		(36,256)			6,101				

SCHEDULE DB - PART A - SECTION 1

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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.	EGL 5KCJSCUB87LQCN2G7947	03/02/2021	03/02/2022	898	3,474,022	3870.29		(123,035)		(87,150)		(185,446)			35,885				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/03/2022	366	638,056	1741.125		(16,526)		(11,706)		(28,816)			4,820				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/03/2022	19	56,007	2973.41		(1,283)		(908)		(1,971)			374				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/03/2022	810	3,095,174	3819.72		(111,871)		(79,242)		(177,642)			32,629				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/03/2021	03/04/2022	51	5,000	98		(58)		(41)		(37)			17				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2021	03/04/2022	739	1,280,541	1732.794		(33,166)		(23,493)		(62,975)			9,673				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/04/2022	1,043	1,823,316	1748.625		(46,495)		(32,934)		(76,132)			13,561				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2021	03/04/2022	34	101,338	2959.13		(1,490)		(1,055)		(3,081)			434				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/04/2022	109	325,568	2986.33		(6,371)		(4,513)		(10,547)			1,858				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/04/2021	03/04/2022	1,243	4,685,787	3768.47		(200,299)		(141,879)		(337,933)			58,421				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/04/2022	1,661	6,382,109	3841.94		(283,968)		(201,144)		(454,480)			82,824				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/05/2022	6	23,423	3841.94		(391)		(277)		(1,188)			114				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/07/2022	56	98,082	1748.625		(2,501)		(1,772)		(4,105)			729				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/07/2022	31	91,895	2986.33		(1,870)		(1,324)		(3,067)			545				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/05/2021	03/07/2022	556	2,135,289	3841.94		(105,339)		(74,615)		(169,895)			30,724				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2021	03/08/2022	1,211	2,126,767	1755.804		(54,020)		(38,264)		(82,390)			15,756				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2021	03/08/2022	90	268,593	2998.59		(4,535)		(3,212)		(6,900)			1,323				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/08/2021	03/08/2022	1,244	4,753,801	3821.35		(187,766)		(133,001)		(307,762)			54,765				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2021	03/09/2022	680	1,193,318	1753.627		(30,430)		(21,554)		(47,389)			8,875				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2021	03/09/2022	16	46,823	2994.92		(810)		(574)		(1,280)			236				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/09/2021	03/09/2022	677	2,623,857	3875.44		(94,681)		(67,066)		(145,917)			27,615				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/10/2022	345	607,547	1761.349		(15,371)		(10,888)		(22,160)			4,483				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/10/2022	30	91,585	3008.17		(1,546)		(1,095)		(2,222)			451				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/10/2022	831	3,238,673	3898.81		(97,253)		(68,888)		(140,986)			28,366				

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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)
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/10/2021	03/11/2022	202	20,200	100		(331)		(234)		(352)			96				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2021	03/11/2022	241	423,626	1760.886		(10,591)		(7,502)		(15,548)			3,089				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/11/2022	993	1,752,877	1765.434		(50,658)		(35,883)		(61,081)			14,775				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2021	03/11/2022	6	17,318	3007.35		(395)		(280)		(481)			115				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/11/2022	129	389,625	3015.15		(8,231)		(5,830)		(9,712)			2,401				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/11/2021	03/11/2022	832	3,278,603	3939.34		(137,963)		(97,724)		(201,791)			40,239				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/11/2022	2,002	7,893,204	3943.34		(338,091)		(239,481)		(489,463)			98,610				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/14/2022	50	88,675	1765.434		(2,563)		(1,815)		(3,099)			747				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/14/2022	2	4,828	3015.15		(117)		(83)		(134)			34				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/12/2021	03/14/2022	559	2,206,218	3943.34		(101,866)		(72,155)		(148,021)			29,711				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2021	03/15/2022	249	440,032	1769.094		(11,309)		(8,010)		(14,758)			3,298				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2021	03/15/2022	56	170,081	3021.44		(3,132)		(2,219)		(3,988)			914				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/15/2021	03/15/2022	963	3,823,497	3968.94		(158,661)		(112,385)		(222,505)			46,276				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2021	03/16/2022	427	753,961	1764.857		(19,452)		(13,779)		(26,582)			5,674				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2021	03/16/2022	11	34,472	3014.29		(676)		(479)		(915)			197				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/16/2021	03/16/2022	810	3,209,747	3962.71		(119,869)		(84,907)		(168,826)			34,962				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2021	03/17/2022	408	719,719	1765.906		(19,432)		(13,765)		(25,097)			5,668				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2021	03/17/2022	698	2,774,594	3974.12		(88,215)		(62,486)		(121,944)			25,730				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/17/2021	03/18/2022	280	27,400	98		(336)		(238)		(118)			98				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/18/2022	387	681,504	1761.322		(19,150)		(13,565)		(25,056)			5,585				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2021	03/18/2022	566	997,758	1763.666		(25,742)		(18,234)		(35,727)			7,508				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/18/2022	168	505,316	3008.3		(9,898)		(7,011)		(14,046)			2,887				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2021	03/18/2022	116	349,884	3012.25		(7,026)		(4,977)		(9,542)			2,049				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/18/2022	2,327	9,104,881	3913.1		(478,961)		(339,264)		(756,855)			139,697				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/18/2021	03/18/2022	745	2,918,223	3915.46		(123,183)		(87,255)		(188,076)			35,928				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/21/2022	436	768,496	1761.322		(21,595)		(15,296)		(28,334)			6,298				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/21/2022	34	103,119	3008.3		(2,052)		(1,454)		(2,912)			599				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/19/2021	03/21/2022	560	2,192,055	3913.1		(122,591)		(86,835)		(194,836)			35,756				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2021	03/22/2022	169	298,342	1762.833		(7,638)		(5,410)		(10,826)			2,228				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2021	03/22/2022	78	235,646	3010.89		(4,693)		(3,324)		(6,541)			1,369				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/22/2021	03/22/2022	1,198	4,721,517	3940.59		(212,494)		(150,517)		(322,121)			61,977				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2021	03/23/2022	547	961,142	1758.449		(24,990)		(17,701)		(36,647)			7,289				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/23/2021	03/23/2022	1,449	5,665,595	3910.52		(207,819)		(147,205)		(316,740)			60,614				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/24/2022	730	1,285,202	1760.594		(32,773)		(23,214)		(47,902)			9,559				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/24/2022	136	407,910	3007.1		(8,778)		(6,218)		(10,979)			2,560				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/24/2022	1,121	4,360,171	3889.14		(147,733)		(104,644)		(227,229)			43,089				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/24/2021	03/25/2022	259	25,400	98		(292)		(207)		(130)			85				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2021	03/25/2022	853	1,507,337	1767.614		(37,985)		(26,906)		(51,970)			11,079				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/25/2022	927	1,649,314	1778.712		(42,552)		(30,141)		(49,940)			12,411				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2021	03/25/2022	10	29,639	3019.16		(622)		(441)		(811)			182				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/25/2022	122	372,110	3038.16		(7,400)		(5,242)		(8,390)			2,158				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/25/2021	03/25/2022	991	3,874,532	3909.52		(197,736)		(140,063)		(322,242)			57,673				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/25/2022	1,664	6,613,651	3974.54		(310,152)		(219,691)		(465,436)			90,461				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/28/2022	89	159,128	1778.712		(4,121)		(2,919)		(4,836)			1,202				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/28/2022	70	211,635	3038.16		(4,325)		(3,063)		(4,911)			1,261				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/26/2021	03/28/2022	803	3,192,678	3974.54		(152,538)		(108,048)		(227,110)			44,490				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2021	03/29/2022	497	883,275	1778.411		(24,555)		(17,393)		(26,972)			7,162				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2021	03/29/2022	35	105,900	3037.7		(2,101)		(1,488)		(2,408)			613				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/29/2021	03/29/2022	1,455	5,777,437	3971.09		(254,410)		(180,207)		(387,648)			74,203				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2021	03/30/2022	744	1,322,461	1776.576		(33,458)		(23,700)		(41,319)			9,759				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2021	03/30/2022	8	23,570	3034.57		(556)		(394)		(546)			162				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/30/2021	03/30/2022	968	3,833,001	3958.55		(138,787)		(98,308)		(208,493)			40,480				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2021	03/31/2022	462	819,900	1773.96		(23,285)		(16,494)		(26,444)			6,792				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2021	03/31/2022	17	52,911	3030.15		(1,048)		(742)		(1,272)			306				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	03/31/2021	03/31/2022	898	3,567,910	3972.89		(108,964)		(77,183)		(154,215)			31,781				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	1,149	2,042,672	1777.153		(51,680)		(40,913)		(63,537)			10,767				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	104	314,526	3035.69		(6,146)		(4,866)		(7,118)			1,280				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/01/2022	3,156	12,687,088	4019.87		(537,862)		(425,808)		(771,930)			112,055				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/03/2022	12	49,551	4019.87		(1,041)		(824)		(1,863)			217				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/04/2022	118	210,040	1777.153		(5,314)		(4,207)		(6,556)			1,107				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/04/2022	5	15,542	3035.69		(309)		(245)		(360)			64				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/01/2021	04/04/2022	812	3,266,029	4019.87		(156,903)		(124,215)		(228,692)			32,688				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2021	04/05/2022	415	739,117	1782.875		(18,995)		(15,038)		(21,581)			3,957				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2021	04/05/2022	224	682,732	3045.55		(14,195)		(11,237)		(15,351)			2,957				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/05/2021	04/05/2022	1,396	5,694,631	4077.91		(218,735)		(173,165)		(288,647)			45,570				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2021	04/06/2022	365	650,244	1783.202		(16,841)		(13,333)		(18,936)			3,509				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2021	04/06/2022	8	25,837	3046.14		(452)		(358)		(482)			94				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/06/2021	04/06/2022	685	2,789,984	4073.94		(94,263)		(74,625)		(122,995)			19,638				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/07/2022	858	1,526,340	1779.807		(39,685)		(31,417)		(46,340)			8,268				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/07/2022	38	114,090	3040.39		(1,971)		(1,561)		(2,183)			411				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/07/2022	972	3,964,287	4079.95		(119,042)		(94,241)		(152,479)			24,800				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/07/2021	04/08/2022	218	21,400	98		(249)		(197)		(118)			52				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2021	04/08/2022	153	271,899	1778.783		(7,640)		(6,049)		(8,365)			1,592				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/08/2022	652	1,161,959	1782.531		(32,651)		(25,849)		(34,196)			6,802				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2021	04/08/2022	1	4,516	3038.7		(95)		(75)		(94)			20				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/08/2022	133	404,387	3045.17		(8,286)		(6,560)		(9,073)			1,726				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/08/2021	04/08/2022	849	3,476,639	4097.17		(154,657)		(122,437)		(200,160)			32,220				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/08/2022	2,031	8,387,371	4128.8		(317,245)		(251,153)		(386,342)			66,093				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/09/2022	1	2,579	4128.8		(43)		(34)		(72)			9				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/10/2022	5	18,973	4128.8		(438)		(347)		(728)			91				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/11/2022	281	501,028	1782.531		(14,079)		(11,146)		(14,800)			2,933				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/11/2022	10	28,951	3045.17		(605)		(479)		(667)			126				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/09/2021	04/11/2022	583	2,408,938	4128.8		(107,465)		(85,077)		(131,041)			22,389				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2021	04/12/2022	311	555,742	1785.372		(15,116)		(11,967)		(15,888)			3,149				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2021	04/12/2022	118	360,515	3050.11		(7,535)		(5,965)		(8,004)			1,570				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/12/2021	04/12/2022	799	3,297,062	4127.99		(145,927)		(115,526)		(176,983)			30,401				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/13/2021	04/13/2022	426	758,904	1782.379		(19,732)		(15,621)		(22,512)			4,111				

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.	EGL 5KCJSCUB87LQCN2G7947	04/13/2021	04/13/2022	31	94,665	3045.04		(2,046)		(1,620)		(1,950)			426				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/13/2021	04/13/2022	861	3,565,301	4141.59		(120,752)		(95,596)		(144,509)			25,157				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2021	04/14/2022	224	22,000	98		(239)		(189)		(125)			50				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2021	04/14/2022	554	987,930	1783.241		(25,785)		(20,413)		(29,044)			5,372				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/15/2021	04/14/2022	449	803,236	1787.831		(21,045)		(16,660)		(22,350)			4,384				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/14/2022	2,016	3,613,143	1792.589		(92,858)		(73,512)		(94,858)			19,345				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/15/2021	04/14/2022	132	403,627	3054.42		(7,139)		(5,652)		(7,136)			1,487				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/14/2022	117	357,927	3062.52		(6,887)		(5,452)		(6,503)			1,435				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/14/2021	04/14/2022	614	2,531,433	4124.66		(69,398)		(54,940)		(84,364)			14,458				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/15/2021	04/14/2022	1,059	4,416,955	4170.42		(178,780)		(141,534)		(203,079)			37,246				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/14/2022	1,706	7,142,203	4185.47		(316,359)		(250,451)		(348,518)			65,908				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/18/2022	547	980,459	1792.589		(25,296)		(20,026)		(25,885)			5,270				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/18/2022	2	5,536	3062.52		(118)		(94)		(113)			25				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/16/2021	04/18/2022	606	2,534,703	4185.47		(118,936)		(94,158)		(131,007)			24,778				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2021	04/19/2022	227	406,169	1792.077		(11,535)		(9,132)		(10,805)			2,403				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2021	04/19/2022	6	17,698	3061.74		(361)		(286)		(349)			75				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/19/2021	04/19/2022	814	3,389,380	4163.26		(122,510)		(96,987)		(139,825)			25,523				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2021	04/20/2022	210	375,549	1791.967		(9,914)		(7,849)		(10,018)			2,066				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2021	04/20/2022	12	37,566	3061.59		(793)		(628)		(764)			165				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/20/2021	04/20/2022	945	3,905,794	4134.94		(132,522)		(104,913)		(155,601)			27,609				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/21/2021	04/21/2022	243	436,569	1800.153		(11,656)		(9,228)		(10,537)			2,428				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/21/2021	04/21/2022	12	37,894	3075.62		(883)		(699)		(656)			184				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/21/2021	04/21/2022	984	4,104,898	4173.42		(120,772)		(95,611)		(136,683)			25,161				

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 5KCJSCUB87LQCN2G7947	04/22/2021	04/22/2022	241	433,466	1795.345		(11,444)		(9,059)		(11,125)			2,384				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/22/2022	1,231	2,214,933	1799.826		(57,699)		(45,678)		(53,763)			12,021				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2021	04/22/2022	9	27,272	3067.51		(477)		(378)		(421)			99				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/22/2022	82	252,016	3075.16		(4,753)		(3,763)		(4,020)			990				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/22/2021	04/22/2022	614	2,539,637	4134.98		(117,530)		(93,045)		(140,061)			24,485				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/22/2022	1,580	6,604,511	4180.17		(315,499)		(249,770)		(346,917)			65,729				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/25/2022	127	228,384	1799.826		(5,917)		(4,685)		(5,569)			1,233				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/25/2022	35	107,078	3075.16		(2,046)		(1,619)		(1,730)			426				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/23/2021	04/25/2022	652	2,725,741	4180.17		(140,601)		(111,309)		(154,451)			29,292				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2021	04/26/2022	464	833,217	1797.069		(24,247)		(19,195)		(21,054)			5,051				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2021	04/26/2022	8	24,573	3070.49		(499)		(395)		(449)			104				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/26/2021	04/26/2022	739	3,095,641	4187.62		(144,423)		(114,335)		(157,752)			30,088				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	557	1,001,419	1797.494		(26,041)		(20,616)		(25,209)			5,425				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	1	2,948	3071.22		(51)		(41)		(45)			11				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/27/2021	04/27/2022	1,069	4,474,620	4186.72		(141,794)		(112,254)		(157,061)			29,540				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/28/2021	04/28/2022	470	845,107	1796.685		(22,057)		(17,462)		(21,518)			4,595				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/28/2021	04/28/2022	9	28,327	3069.91		(599)		(474)		(474)			125				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/28/2021	04/28/2022	773	3,234,543	4183.18		(97,527)		(77,209)		(109,610)			20,318				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	04/29/2022	257	462,409	1800.736		(12,115)		(9,591)		(11,214)			2,524				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2021	04/29/2022	457	824,001	1804.332		(23,566)		(18,657)		(19,102)			4,910				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	04/29/2022	93	287,243	3076.89		(6,559)		(5,193)		(4,782)			1,367				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2021	04/29/2022	27	84,294	3082.94		(1,849)		(1,464)		(1,309)			385				

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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.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	04/29/2022	1,638	6,848,758	4181.17		(327,312)		(259,122)		(359,418)			68,190				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/29/2021	04/29/2022	618	2,603,484	4211.47		(104,536)		(82,758)		(110,709)			21,778				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/01/2022	1	4,150	4181.17		(95)		(76)		(140)			20				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/02/2022	96	172,253	1800.736		(4,547)		(3,600)		(4,196)			947				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/02/2022	12	36,947	3076.89		(931)		(737)		(671)			194				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	04/30/2021	05/02/2022	501	2,096,237	4181.17		(95,145)		(75,323)		(104,737)			19,822				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/03/2021	05/03/2022	254	459,240	1808.487		(12,078)		(10,568)		(10,163)			1,510				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/03/2021	05/03/2022	1,122	4,703,526	4192.66		(174,968)		(153,097)		(191,279)			21,871				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2021	05/04/2022	412	746,516	1812.882		(19,857)		(17,375)		(15,638)			2,482				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2021	05/04/2022	15	46,797	3097.74		(1,012)		(886)		(730)			127				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/04/2021	05/04/2022	721	3,004,552	4164.66		(109,175)		(95,528)		(123,635)			13,647				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/05/2021	05/05/2022	472	856,971	1815.107		(22,795)		(19,946)		(17,470)			2,849				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/05/2021	05/05/2022	43	133,741	3101.57		(2,982)		(2,609)		(1,808)			373				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/05/2021	05/05/2022	767	3,198,414	4167.59		(92,353)		(80,809)		(105,517)			11,544				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2021	05/06/2022	114	208,059	1819.129		(6,075)		(5,316)		(4,030)			759				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/06/2022	1,176	2,144,511	1823.258		(55,586)		(48,638)		(39,315)			6,948				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/06/2022	72	224,926	3115.64		(5,068)		(4,434)		(2,726)			633				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/06/2021	05/06/2022	640	2,688,272	4201.62		(89,090)		(77,954)		(96,169)			11,136				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/06/2022	1,533	6,489,328	4232.6		(272,281)		(238,246)		(279,507)			34,035				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/07/2022	2	10,463	4232.6		(239)		(209)		(283)			30				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/09/2022	152	276,267	1823.258		(7,092)		(6,205)		(5,094)			886				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/09/2022	4	13,187	3115.64		(314)		(275)		(169)			39				

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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.	EGL 5KCJSCUB87LQCN2G7947	05/07/2021	05/09/2022	505	2,135,831	4232.6		(95,850)		(83,869)		(98,149)			11,981				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2021	05/10/2022	597	1,091,005	1827.243		(28,912)		(25,298)		(19,103)			3,614				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2021	05/10/2022	8	24,323	3122.54		(552)		(483)		(287)			69				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/10/2021	05/10/2022	1,210	5,065,934	4188.43		(195,106)		(170,717)		(218,805)			24,388				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2021	05/11/2022	299	542,907	1817.683		(14,441)		(12,636)		(10,816)			1,805				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2021	05/11/2022	5	15,290	3106.16		(297)		(260)		(176)			37				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/11/2021	05/11/2022	945	3,924,195	4152.1		(121,009)		(105,883)		(139,501)			15,126				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/12/2022	430	775,553	1802.846		(20,630)		(18,051)		(18,680)			2,579				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/12/2022	30	93,017	3080.89		(1,764)		(1,543)		(1,473)			220				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/12/2022	746	3,032,958	4063.04		(95,564)		(83,618)		(119,341)			11,945				
UST 1.125% 02/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/12/2021	05/13/2022	457	44,800	98		(515)		(451)		(256)			64				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2021	05/13/2022	221	402,056	1816.024		(10,654)		(9,323)		(8,213)			1,332				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/13/2022	817	1,486,900	1820.969		(39,403)		(34,477)		(28,474)			4,925				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2021	05/13/2022	1	4,090	3103.47		(82)		(72)		(59)			10				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/13/2022	52	160,519	3111.93		(3,824)		(3,346)		(2,188)			478				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/13/2021	05/13/2022	485	1,996,422	4112.5		(92,701)		(81,114)		(113,491)			11,588				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/13/2022	1,252	5,224,492	4173.85		(248,483)		(217,423)		(280,823)			31,060				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	305	555,681	1820.969		(14,781)		(12,933)		(10,700)			1,848				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	20	61,112	3111.93		(1,548)		(1,354)		(885)			193				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/14/2021	05/16/2022	438	1,828,302	4173.85		(96,458)		(84,401)		(109,138)			12,057				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2021	05/17/2022	1,035	1,882,170	1819.387		(49,878)		(43,643)		(37,065)			6,235				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/17/2021	05/17/2022	776	3,231,991	4163.29		(139,213)		(121,811)		(158,379)			17,402				

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S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2021	05/18/2022	603	1,093,387	1814.122		(28,975)		(25,353)		(23,082)			3,622				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2021	05/18/2022	42	129,751	3100.36		(2,906)		(2,543)		(1,873)			363				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/18/2021	05/18/2022	839	3,463,954	4127.83		(130,151)		(113,882)		(157,183)			16,269				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/19/2021	05/19/2022	660	1,195,176	1810.728		(31,075)		(27,190)		(26,380)			3,884				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/19/2021	05/19/2022	9	29,334	3094.54		(531)		(465)		(408)			66				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/19/2021	05/19/2022	1,025	4,217,313	4115.68		(122,517)		(107,203)		(143,824)			15,315				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	242	438,763	1815.273		(12,856)		(11,249)		(9,158)			1,607				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/20/2022	564	1,023,930	1816.034		(29,899)		(26,161)		(21,165)			3,737				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	2	6,050	3102.38		(123)		(107)		(89)			15				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/20/2022	175	542,928	3103.69		(11,221)		(9,819)		(7,218)			1,403				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/20/2022	1,482	6,159,271	4155.86		(297,297)		(260,135)		(342,647)			37,162				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/20/2021	05/20/2022	687	2,856,824	4159.12		(107,868)		(94,385)		(123,494)			13,484				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/23/2022	180	326,270	1816.034		(9,527)		(8,336)		(6,778)			1,191				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/23/2022	9	26,775	3103.69		(664)		(581)		(419)			83				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/21/2021	05/23/2022	701	2,914,546	4155.86		(142,123)		(124,358)		(163,739)			17,765				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2021	05/24/2022	576	1,047,882	1817.67		(27,559)		(24,114)		(21,356)			3,445				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2021	05/24/2022	18	54,863	3106.57		(1,340)		(1,172)		(828)			167				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/24/2021	05/24/2022	1,188	4,986,012	4197.05		(199,447)		(174,516)		(219,357)			24,931				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2021	05/25/2022	567	1,029,580	1815.59		(27,284)		(23,873)		(21,582)			3,410				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2021	05/25/2022	7	21,105	3103.08		(492)		(430)		(313)			61				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/25/2021	05/25/2022	909	3,808,818	4188.13		(116,477)		(101,917)		(129,225)			14,560				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/26/2022	807	1,464,934	1815.809		(38,821)		(33,968)		(30,673)			4,853				

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SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/26/2022	70	217,673	3103.49		(4,112)		(3,598)		(3,033)			514				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/26/2022	1,029	4,316,213	4195.99		(125,164)		(109,519)		(137,806)			15,646				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/26/2021	05/27/2022	116	11,400	98		(150)		(132)		(98)			19				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2021	05/27/2022	286	519,372	1817.991		(13,815)		(12,088)		(10,595)			1,727				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/27/2022	1,033	1,878,337	1819.178		(49,964)		(43,718)		(37,741)			6,245				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2021	05/27/2022	40	125,307	3107.26		(2,190)		(1,916)		(1,379)			274				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/27/2022	311	966,642	3109.31		(20,929)		(18,313)		(12,739)			2,616				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/27/2021	05/27/2022	341	1,433,453	4200.88		(41,097)		(35,960)		(45,339)			5,137				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/27/2022	1,914	8,045,168	4204.11		(364,661)		(319,079)		(411,181)			45,583				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/30/2022	6	25,263	4204.11		(584)		(511)		(760)			73				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/31/2022	154	279,717	1819.178		(7,468)		(6,535)		(5,659)			934				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/31/2022	24	76,038	3109.31		(1,972)		(1,726)		(1,191)			247				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	05/28/2021	05/31/2022	663	2,789,238	4204.11		(140,648)		(123,067)		(159,523)			17,581				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2021	06/01/2022	747	1,360,503	1820.546		(36,325)		(34,812)		(27,094)			1,514				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2021	06/01/2022	59	182,735	3111.73		(3,775)		(3,618)		(2,677)			157				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/01/2021	06/01/2022	1,050	4,410,592	4202.04		(147,241)		(141,106)		(163,969)			6,135				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2021	06/02/2022	336	612,262	1821.855		(16,286)		(15,608)		(12,011)			679				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2021	06/02/2022	47	145,878	3114.01		(2,624)		(2,515)		(1,595)			109				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/02/2021	06/02/2022	831	3,496,210	4208.12		(99,777)		(95,619)		(108,766)			4,157				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2021	06/03/2022	245	446,815	1820.546		(11,519)		(11,039)		(8,929)			480				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/03/2022	367	669,615	1825.404		(17,812)		(17,070)		(12,572)			742				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/03/2022	106	329,660	3120.09		(6,176)		(5,919)		(4,025)			257				

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S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/03/2021	06/03/2022	597	2,507,377	4202.04		(98,167)		(94,077)		(107,776)			4,090				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/03/2022	1,225	5,179,818	4229.89		(224,013)		(214,679)		(238,489)			9,334				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/04/2022	10	41,011	4229.89		(878)		(841)		(1,060)			37				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/06/2022	34	62,263	1825.404		(1,662)		(1,593)		(1,175)			69				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/06/2022	222	693,904	3120.09		(14,065)		(13,479)		(9,336)			586				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/04/2021	06/06/2022	742	3,136,898	4229.89		(147,524)		(141,377)		(157,145)			6,147				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2021	06/07/2022	542	987,040	1822.296		(26,453)		(25,350)		(19,421)			1,102				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2021	06/07/2022	6	19,843	3114.84		(418)		(400)		(282)			17				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/07/2021	06/07/2022	837	3,536,797	4226.52		(148,241)		(142,064)		(157,736)			6,177				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2021	06/08/2022	426	776,332	1822.668		(21,039)		(20,162)		(15,229)			877				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2021	06/08/2022	11	33,458	3115.53		(677)		(649)		(456)			28				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/08/2021	06/08/2022	1,091	4,610,997	4227.26		(138,050)		(132,298)		(147,013)			5,752				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2021	06/09/2022	215	390,300	1819.18		(10,499)		(10,062)		(8,015)			437				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2021	06/09/2022	41	126,423	3109.54		(3,171)		(3,039)		(1,914)			132				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/09/2021	06/09/2022	880	3,713,271	4219.55		(124,477)		(119,290)		(133,263)			5,187				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2021	06/10/2022	644	1,171,904	1819.916		(31,641)		(30,323)		(23,884)			1,318				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/10/2022	593	1,079,615	1821.8		(28,934)		(27,728)		(21,486)			1,206				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/10/2022	78	242,675	3114.12		(4,752)		(4,554)		(3,206)			198				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/10/2021	06/10/2022	598	2,535,564	4239.18		(97,613)		(93,546)		(103,116)			4,067				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/10/2022	1,034	4,393,488	4247.44		(196,859)		(188,657)		(208,171)			8,202				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/13/2022	7	13,311	1821.8		(358)		(343)		(266)			15				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/13/2022	28	87,435	3114.12		(1,746)		(1,673)		(1,175)			73				

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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 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/11/2021	06/13/2022	685	2,909,067	4247.44		(127,509)		(122,197)		(134,762)			5,313				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2021	06/14/2022	242	439,611	1818.006		(11,597)		(11,114)		(9,236)			483				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2021	06/14/2022	10	32,455	3107.68		(693)		(664)		(515)			29				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/14/2021	06/14/2022	783	3,332,558	4255.15		(138,368)		(132,603)		(142,251)			5,765				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2021	06/15/2022	937	1,704,146	1818.858		(45,842)		(43,931)		(35,481)			1,910				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2021	06/15/2022	27	83,371	3109.15		(1,299)		(1,245)		(895)			54				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/15/2021	06/15/2022	536	2,277,127	4246.59		(78,985)		(75,694)		(82,113)			3,291				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/16/2021	06/16/2022	597	1,081,741	1811.297		(29,315)		(28,094)		(24,747)			1,221				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/16/2021	06/16/2022	12	36,713	3096.19		(804)		(770)		(566)			33				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/16/2021	06/16/2022	890	3,758,488	4223.7		(111,771)		(107,114)		(117,089)			4,657				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/17/2022	1,033	1,847,348	1788.808		(49,324)		(47,269)		(54,922)			2,055				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2021	06/17/2022	276	497,733	1802.874		(13,538)		(12,974)		(12,604)			564				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/17/2022	68	209,123	3057.71		(4,107)		(3,936)		(4,425)			171				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2021	06/17/2022	8	23,998	3081.81		(533)		(511)		(419)			22				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/17/2022	1,460	6,084,637	4166.45		(273,583)		(262,184)		(318,361)			11,399				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/17/2021	06/17/2022	698	2,947,805	4221.86		(108,912)		(104,374)		(117,799)			4,538				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/20/2022	53	162,446	3057.71		(3,463)		(3,319)		(3,742)			144				
S&P Digital		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/18/2021	06/20/2022	496	2,065,106	4166.45		(107,628)		(103,144)		(126,698)			4,485				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2021	06/21/2022	497	895,595	1803.47		(24,181)		(23,174)		(22,641)			1,008				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2021	06/21/2022	40	124,558	3082.81		(2,615)		(2,506)		(2,360)			109				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/21/2021	06/21/2022	1,122	4,739,027	4224.79		(166,865)		(159,912)		(177,613)			6,953				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2021	06/22/2022	278	501,979	1804.869		(13,503)		(12,941)		(12,501)			563				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/22/2021	06/22/2022	24	73,289	3085.2		(1,578)		(1,512)		(1,249)			66				

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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.	EGL 5KCJSCUB87LQCN2G7947	06/22/2021	06/22/2022	838	3,559,149	4246.44		(116,230)		(111,387)		(120,375)			4,843				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/23/2022	360	648,919	1802.028		(17,391)		(16,666)		(16,726)			725				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/23/2022	14	43,403	3080.39		(1,100)		(1,054)		(859)			46				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/23/2022	414	1,757,981	4241.84		(54,405)		(52,138)		(56,944)			2,267				
UST 1.625% 05/15/31 Total Return Options		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/23/2021	06/24/2022	53	5,200	98		(64)		(62)		(57)			3				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2021	06/24/2022	535	965,340	1804.968		(25,775)		(24,701)					1,074				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/24/2022	1,732	3,133,269	1809.529		(84,912)		(81,374)		(74,062)			3,538				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/24/2022	124	384,751	3093.16		(8,863)		(8,494)		(6,428)			369				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/24/2021	06/24/2022	708	3,021,973	4266.49		(108,071)		(103,568)		(110,900)			4,503				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/24/2022	1,343	5,747,951	4280.7		(234,694)		(224,915)		(189,358)			9,779				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/27/2022	141	255,846	1809.529		(6,933)		(6,645)		(6,073)			289				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/27/2022	2	6,735	3093.16		(169)		(162)		(121)			7				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/25/2021	06/27/2022	548	2,344,961	4280.7		(101,916)		(97,670)		(102,814)			4,247				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2021	06/28/2022	989	1,786,930	1807.536		(48,068)		(46,066)		(43,483)			2,003				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2021	06/28/2022	63	194,973	3089.81		(4,146)		(3,974)		(3,578)			173				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/28/2021	06/28/2022	674	2,892,435	4290.61		(105,138)		(100,758)		(103,333)			4,381				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2021	06/29/2022	322	581,102	1806.504		(15,574)		(14,925)		(14,332)			649				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2021	06/29/2022	25	75,896	3088.06		(1,623)		(1,555)		(1,445)			68				
S&P 500 Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/29/2021	06/29/2022	1,150	4,933,614	4291.8		(151,034)		(144,740)		(148,862)			6,293				
S&P 500 Dividend Aristocrats Daily Risk Control 5% Index		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/30/2021	06/30/2022	263	476,298	1808.479		(12,860)		(12,324)		(11,494)			536				
SPXD5UN Index Option PTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/30/2021	06/30/2022	51	157,615	3091.47		(3,624)		(3,473)		(2,665)			151				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	EGL 5KCJSCUB87LQCN2G7947	06/30/2021	06/30/2022	471	2,022,505	4297.5		(61,994)		(59,411)		(60,197)			2,583				

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S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	08/11/2021	810	2,700,000	3333.69		(236,520)		(177,390)		(264,790)			59,130				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	08/16/2021	208	700,000	3372.85		(59,066)		(44,300)		(64,999)			14,767				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	08/17/2021	475	1,607,000	3381.99		(141,448)		(106,086)		(154,975)			35,362				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	08/25/2021	203	700,000	3443.62		(30,058)		(22,544)		(34,619)			7,515				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	09/03/2021	289	1,000,000	3455.06		(34,270)		(25,703)		(39,972)			8,568				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	09/04/2021	292	1,000,000	3426.96		(18,932)		(14,198)		(25,371)			4,733				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	09/06/2021	292	1,000,000	3426.96		(42,940)		(32,205)		(51,083)			10,735				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	09/14/2021	446	1,510,000	3383.54		(110,411)		(92,009)		(123,790)			18,402				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	09/17/2021	209	700,000	3357.01		(53,543)		(44,619)		(58,943)			8,924				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	09/21/2021	707	2,320,000	3281.06		(157,532)		(131,276)		(172,201)			26,260				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	09/28/2021	328	1,100,000	3351.6		(49,126)		(40,931)		(57,020)			8,188				
S&P 500 Indx Opt MOPTPT		N/A	Equity/Index.	RBC ES7IP3U3RHIGC71XBU11	06/23/2021	10/15/2021	144	500,000	3483.34		(30,510)		(26,696)		(34,667)			3,814				
0699999999. Subtotal - Written Options - Hedging Other - Other										(17,669,921)	(27,392,443)		(25,205,157)	XXX	(81,408,437)			15,450,158			XXX	XXX
0709999999. Subtotal - Written Options - Hedging Other										(17,669,921)	(27,392,443)		(25,205,157)	XXX	(81,408,437)			15,450,158			XXX	XXX
0779999999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0849999999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
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										(17,669,921)	(27,392,443)		(25,205,157)	XXX	(81,408,437)			15,450,158			XXX	XXX
0989999999. Total Written Options										(17,669,921)	(27,392,443)		(25,205,157)	XXX	(81,408,437)			15,450,158			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										337,250,421	335,478,703		344,928,335	XXX	1,379,466,089			(241,981,305)			XXX	XXX
1719999999. Subtotal - Replication														XXX							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)
1729999999. Subtotal - Income Generation														XXX							XXX	XXX
1739999999. Subtotal - Other											95,300		210,717	XXX	210,717	115,417					XXX	XXX
1749999999. Subtotal - Adjustments for SSAP No. 108 Derivatives														XXX							XXX	XXX
1759999999 - Totals										337,250,421	335,574,003		345,139,052	XXX	1,379,676,806	115,417		(241,981,305)			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
			4	5	6	7	8	9	10	11		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Present Value of Financing Premium	Contracts With Book/Adjusted Carrying Value >0	Contracts With Book/Adjusted Carrying Value <0	Exposure Net of Collateral	Contracts With Fair Value >0	Contracts With Fair Value <0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX		2,481,026		2,481,026	7,571,792		7,571,792		
BANK OF AMERICA B4TYDEB6GKMZO031MB27	Y	Y	111,820,000		23,786,294			115,372,684		3,552,684		
EAGLE LIFE INSURANCE 5KCJSCUB87LQCN2G7947	Y	N				(24,447,193)			(80,326,017)			
BARCLAYS G5GSEF7VJP5I7OUK5573	Y	Y	189,265,000		54,109,426			189,275,127		10,127		
CIBC 2IGI19DL77OX0HC3ZE78	Y	Y	289,180,000		58,482,168			285,734,361				
CITI BANK E57ODZWZ7FF32TWEFA76	Y	Y	99,000,000		23,802,804			103,223,197		4,223,197		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Y	Y	145,870,000		32,805,820			155,389,483		9,519,483		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Y	Y	90,580,000		34,951,248			91,939,476		1,359,476		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Y	Y	76,990,000		24,983,129			80,771,975		3,781,975		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Y	Y	86,868,659		6,126,353			86,303,518				
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Y	Y	42,930,000		18,952,064	(757,966)		44,314,698	(1,082,421)	302,277		
TRUIST BANK JJKC32MCHWDI71265Z06	Y	Y	97,270,000		26,984,597			98,081,251		811,251		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Y	Y	202,530,000		62,668,565			202,896,965		366,965		
0299999999. Total NAIC 1 Designation			1,432,303,659		367,652,468	(25,205,159)		1,453,302,735	(81,408,438)	23,927,435		
0899999999. Aggregate Sum of Central Clearinghouses (Excluding Exchange Traded)					210,717		210,717	210,717		210,717		
0999999999 - Gross Totals			1,432,303,659		370,344,211	(25,205,159)	2,691,743	1,461,085,244	(81,408,438)	31,709,944		
1. Offset per SSAP No. 64					25,205,159	(25,205,159)						
2. Net after right of offset per SSAP No. 64					345,139,052							

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	111,820,000	111,820,000	XXX		
BARCLAYS G5GSEF7VJP5I7OUK5573	Cash		CASH	189,265,000	189,265,000	XXX		
CITI BANK E57ODZWZ7FF32TWEFA76	Cash		CASH	99,000,000	99,000,000	XXX		
CREDIT SUISSE E58DKGMJYYYJLN8C3868	Cash		CASH	145,870,000	145,870,000	XXX		
CIBC 2IGI19DL770X0HC3ZE78	Cash		CASH	289,180,000	289,180,000	XXX		
JP MORGAN 7H6GLXDRUGQFU57RNE97	Cash		CASH	76,990,000	76,990,000	XXX		
MORGAN STANLEY 4PQUHN3JPFGFNF3BB653	Cash		CASH	86,868,659	86,868,659	XXX		
ROYAL BANK OF CANADA ES7IP3U3RHIGC71XBU11	Cash		CASH	42,930,000	42,930,000	XXX		
SOCIETE GENERALE O2RNE8IBXP4R0TD8PU41	Cash		CASH	90,580,000	90,580,000	XXX		
TRUIST BANK JJKC32MCHWDI71265Z06	Cash		CASH	97,270,000	97,270,000	XXX		
WACHOVIA/WELLS FARGO KB1H1DSPRFMYMCUFXT09	Cash		CASH	202,530,000	202,530,000	XXX		
0299999999 - Total				1,432,303,659	1,432,303,659	XXX	XXX	XXX

Schedule DB - Part E - Derivatives Hedging Variable Annuity Guarantees

N O N E

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

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							5,970,186	XXX
CITIBANK ..... NEW CASTLE, DELAWARE					17,977	422,289	19,876	XXX
CITIBANK ..... NEW YORK, NEW YORK					4,549,769	15,774,819	14,394,235	XXX
JPMORGAN CHASE BANK ..... NEW YORK, NEW YORK					162,649	326,683	324,245	XXX
METRO BANK ..... PELL CITY, ALABAMA					854,762	854,762	866,275	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS					66,986,719	45,033,429	7,382,896	XXX
STATE STREET BANK ..... BOSTON, MASSACHUSETTS	0				7,655,200	220,269	(7,023,183)	XXX
WEST BANK ..... WEST DES MOINES, IOWA		0.140	7,856		(66,892,548)	(85,003,531)	(72,635,006)	XXX
0199998. Deposits in ... 1 depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories	XXX	XXX	1		75,057	75,162	75,162	XXX
0199999. Totals - Open Depositories	XXX	XXX	7,857		13,409,584	(22,296,117)	(50,625,314)	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	7,857		13,409,584	(22,296,117)	(50,625,314)	XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX	150	150	150	XXX
0599999. Total - Cash	XXX	XXX	7,857		13,409,734	(22,295,967)	(50,625,164)	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			141,930,000	1,479	10,593
38141W-27-3	GOLDMAN SACHS MONEY MARKET		06/16/2021			1,925,987,000		212,519
4812A0-36-7	JPMorgan Prime Money Market Fu MONEY MARKET	C	06/21/2021			248,884,969	13,561	62,297
4812C0-67-0	JPMorgan US Government Money M MONEY MAR	C	06/21/2021			68,482,610	1,440	48,311
4812C0-67-0	JPMorgan US Government Money M MONEY MAR		06/21/2021			1,670,458,000	35,127	149,639
949921-12-6	Wells Fargo Government Money M Money Market		06/15/2021			1,785,216,000		193,374
94984B-79-3	Wells Fargo Heritage Money Mar MONEY MARKET	C	06/15/2021			81,466,719		22,003
52470G-88-2	Western Asset Institutional Li MONEY MARKET	C	09/23/2020			95,475,926		29,163
09248U-61-9	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			45,745,355		10,356
09248U-64-3	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	08/21/2020			39,993,007		8,975
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET	C	06/23/2021			153,927,329		7,795
09248U-70-0	BLACKROCK PROVIDENT T-FUND MONEY MARKET		06/23/2021			1,754,858,000		179,235
857492-70-6	STATE STREET INST US GOVT FUND		06/30/2021			1,797,814,801		194,763
857492-70-6	STATE STREET INST US GOVT FUND	O	06/30/2021			75,475,961		5,750
857492-70-6	STATE STREET INST US GOVT FUND	C	06/30/2021			348,327,738		38,206
8699999. Subtotal - All Other Money Market Mutual Funds						10,234,043,415	51,607	1,172,978
9999999 - Total Cash Equivalents						10,234,523,451	51,607	1,172,978